



Backtest #37845 · AMZN · EVO_GG1RSISNIP_v31

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v31 strategy on AMZN produced a -2.39% return with a Sharpe ratio of -0.12, indicating a failed attempt to generate positive risk-adjusted alpha. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 17.43% drawdown unreliable indicators of future performance. The bot likely overfitted to recent volatility patterns, failing to capture the asset's broader trend structure. We must expand the backtest window to gather sufficient trade data before recalibrating entry filters. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47