



Backtest #40899 · AMZN · EVO_GG1RSISNIP_v1537

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_v1537 strategy on AMZN delivered a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating poor risk-adjusted performance. A win rate of just 33.3% combined with a maximum drawdown of 17.43% highlights significant downside exposure and weak signal reliability. Statistical confidence is negligible given only three total trades, making the results statistically insignificant and prone to noise. The primary failure is the lack of positive expectancy, where losses outweighed gains despite the small sample. A concrete next step is to expand the backtest window to at least one hundred trades to establish a meaningful baseline before any parameter tuning.

ADDITIONAL METRICS

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