



Backtest #46010 · 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 shows negative alpha with a -2.39% ROI and a Sharpe ratio of -0.12. The 33.3% win rate is insufficient to offset the 17.43% maximum drawdown, indicating poor risk management. Statistical confidence is negligible due to the tiny sample size of only three trades, making the results highly unreliable. A concrete next step is to extend the backtesting period to at least two hundred trades to establish statistical significance.

ADDITIONAL METRICS

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