



Backtest #48790 · AMZN · EVO_GG1RSISNIP_v1118

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_v1118 backtest on AMZN failed to generate alpha, delivering a -2.39% ROI with a negative Sharpe ratio of -0.12. The strategy executed only three trades, resulting in a statistically insignificant win rate of 33.3% and exposing the account to a 17.43% maximum drawdown. Such a shallow sample size precludes any meaningful assessment of robustness, making the poor performance a potential outlier rather than a systemic flaw. Immediate next steps require expanding the test period or refining entry logic to increase trade frequency before deploying live capital. This analysis serves educational purposes 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