



Backtest #56091 · AMZN · EVO_GG1RSISNIP_v467

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v467 backtest on AMZN failed to generate positive returns, yielding a -6.61% ROI and negative Sharpe ratio due to a 33.3% win rate across only three trades. Such a small sample size provides negligible statistical confidence and suggests the observed drawdown of 17.84% is likely noise rather than structural weakness. The strategy requires either parameter optimization to reduce false signals or a shift to a higher-frequency instrument to gather meaningful data. Before redeploying capital, we must validate the logic on a longer historical period or different market regime.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62