



Backtest #56459 · AMZN · EVO_GG1RSISNIP_v405

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 AMZN backtest for EVO_GG1RSISNIP_v405 is statistically insignificant due to only three trades, rendering the negative ROI and poor Sharpe ratio unreliable indicators of systemic failure. The strategy failed to capture meaningful upside while exposing capital to a 17.84% drawdown, suggesting the entry logic lacks robustness on this ticker. With such a low sample size, any apparent pattern may merely reflect noise rather than a genuine market inefficiency. The immediate next step is to increase the lookback period or adjust the stop-loss parameters to generate a larger dataset before redeployment. This approach ensures that future performance metrics are derived from statistically valid observations.

ADDITIONAL METRICS

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