



Backtest #46980 · AMZN · EVO_GG1RSISNIP_v85

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 AMZN backtest for EVO_GG1RSISNIP_v85 produced a -2.39% loss with a negative Sharpe of -0.12, driven by only three trades. A 33.3% win rate against a 17.43% maximum drawdown suggests the signal logic lacks sufficient robustness for live deployment. The sample size is critically low, rendering any statistical significance impossible and highlighting extreme parameter sensitivity. We must expand the parameter space with walk-forward analysis to identify settings that generate more frequent, statistically significant signals.

ADDITIONAL METRICS

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