



Backtest #49901 · AMZN · EVO_GG1RSISNIP_v1292

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_v1292 strategy on AMZN produced a -2.39% ROI with a negative Sharpe of -0.12, indicating a statistically insignificant failure rather than a robust alpha signal. The 33.3% win rate across only three trades creates a massive confidence gap, rendering the 17.43% drawdown an unreliable metric for risk profiling. Such a small sample size precludes any meaningful assessment of strategy robustness or market regime adaptability. The immediate next step is to expand the backtest horizon or adjust entry parameters to generate sufficient trade data for statistical validity.

ADDITIONAL METRICS

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