



Backtest #49781 · AMZN · EVO_GG1RSISNIP_v1198

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_v1198 suffered a -2.39% ROI with a 33.3% win rate, indicating the strategy failed to adapt to recent price action. Statistical confidence is negligible given only three trades, rendering the -0.12 Sharpe ratio and 17.43% drawdown unreliable indicators of future performance. The small sample size likely reflects overfitting or a lack of liquidity during the test period, making any conclusions premature. We must expand the dataset by running a longer historical simulation or adjusting entry filters to validate the logic. This approach is strictly educational 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