



Backtest #50963 · AMZN · EVO_GG1RSISNIP_v467

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v467 backtest on AMZN shows a -4.83% loss with a Sharpe ratio of -0.32, indicating a strategy that failed to capture upside while suffering significant downside. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown are statistically insignificant and likely reflect random noise rather than structural flaws in the logic. Such a sparse sample size prevents any reliable assessment of risk-adjusted performance or consistency over different market regimes. The primary issue appears to be an inability to generate consistent entry signals or a premature exit mechanism that allowed losses to accumulate. The next step is to run a walk-forward analysis or expand the lookback period to increase trade

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29