



Backtest #34500 · AMZN · EVO_GG1RSISNIP_v1047

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1047 strategy failed on AMZN, delivering a -12.04% ROI with a Sharpe ratio of -0.94, indicating clear underperformance against a risk-free baseline. With only three trades executed, the statistical sample is insufficient to confirm strategy robustness or identify specific signal failures. The 17.14% maximum drawdown suggests significant exposure during adverse price action, while the 33.3% win rate reveals a lack of edge in current market conditions. Before deploying capital, we must expand the backtest horizon to a larger dataset to validate whether this poor performance is an anomaly or a systemic flaw.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05