



Backtest #48032 · AMZN · EVO_GG1RSISNIP_v958

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_v958 strategy on AMZN yielded a -2.39% loss with a negative Sharpe of -0.12 and a severe max drawdown of 17.43% across only three trades. A win rate of 33.3% indicates the signals lack predictive power in this specific timeframe, likely due to insufficient sample size to establish statistical significance. The extreme volatility exposure suggests the entry logic failed to filter out adverse market conditions effectively. Immediate next steps involve expanding the backtest window to validate if this poor performance is an anomaly or a systemic flaw.

ADDITIONAL METRICS

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