



Backtest #53005 · AMZN · EVO_GG1RSISNIP_v1448

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This EVO_GG1RSISNIP_v1448 strategy on AMZN failed, recording a -6.61% ROI and a negative Sharpe of -0.47. With only three trades executed, the 33.3% win rate and 17.84% drawdown lack statistical confidence and could reflect random noise rather than systemic flaws. The severe capital erosion suggests the entry logic is poorly calibrated to current volatility regimes. I will expand the out-of-sample dataset to validate if this underperformance is a one-off anomaly or a persistent strategy defect.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62