



Backtest #48035 · 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 failed materially, posting a -2.39% ROI and a -0.12 Sharpe ratio driven by a 17.43% drawdown. With only three trades executed, the statistical sample is insufficient to validate the logic or confirm a loss of confidence in the underlying model. A win rate of 33.3% indicates that the entry triggers are not reliably profitable under current market conditions. The strategy requires immediate recalibration of stop-loss placement and a review of the signal generation logic before re-deployment. Further testing on higher volatility intervals or assets is needed to determine if this is a regime-specific failure rather than a structural flaw.

ADDITIONAL METRICS

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