



Backtest #49394 · AMZN · EVO_GG1RSISNIP_v466

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_v466 strategy on AMZN failed decisively, delivering a -2.39% ROI and a negative Sharpe ratio of -0.12. With only three trades executed, the statistical confidence is negligible, rendering the 33.3% win rate and 17.43% drawdown statistically insignificant. The severe underperformance suggests the underlying signal logic is misaligned with current market volatility or structural shifts in the stock. We must recalibrate entry filters or widen stop-loss parameters to prevent further capital erosion in this low-sample regime. A rigorous walk-forward analysis is the immediate next step to validate whether this breakdown 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