



Backtest #50012 · AMZN · EVO_GG1RSISNIP_v405

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_v405 backtest on AMZN failed catastrophically, recording a negative 2.39% return and a 17.43% drawdown across only three trades. A win rate of 33.3% and negative Sharpe ratio of 0.12 indicate the strategy lacks statistical significance and is currently unprofitable in this environment. With such a tiny sample size, these metrics are highly volatile and likely reflect overfitting or extreme market noise rather than a structural flaw. We should not deploy live capital based on this data alone. The immediate next step is to expand the lookback period to at least one year of data to validate if this poor performance is an anomaly or a persistent trend.

ADDITIONAL METRICS

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