



Backtest #28039 · AMZN · EVO_GG1RSISNIP_v365

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The AMZN backtest reveals a failed strategy with a 12% loss and negative Sharpe, indicating poor risk-adjusted performance. A 33% win rate over just three trades offers no statistical significance, rendering the results noise rather than signal. The 17% drawdown further confirms excessive volatility for such a small sample size. This strategy requires immediate deprecation and complete parameter overhaul to avoid further capital erosion.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05