



Backtest #36130 · AMZN · EVO_GG1RSISNIP_v267

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 for EVO_GG1RSISNIP_v267 shows a 12.04% loss with a negative Sharpe ratio of 0.94, indicating poor risk-adjusted performance. A 33.3% win rate and 17.14% max drawdown suggest the strategy lacks consistent edge in this asset. With only three trades, statistical confidence is negligible and results are likely noise. Do not deploy this configuration. Re-run the backtest over a longer historical window to establish meaningful statistical significance before further optimization.

ADDITIONAL METRICS

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