



Backtest #3847 · AMZN · EVO_GG1RSISNIP_v1425

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

This AMZN backtest underperformed sharply, losing 12.04% with a -0.94 Sharpe ratio and 17.14% drawdown over just three trades. The 33.3% win rate and small sample size prevent statistical confidence in the strategy's viability. Negative returns and drawdown indicate signal logic failures in this market regime. Before further testing, the signal parameters must be recalibrated. Next, re-run the backtest with stricter entry filters and increased holding periods to reduce false signals.

ADDITIONAL METRICS

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