



Backtest #52945 · AMZN · EVO\_GG1RSISNIP\_v1399

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -6.61% | -0.47  | 33.3%    | -17.84%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for AMZN with strategy EVO\_GG1RSISNIP\_v1399 failed due to a severe underperformance, recording a negative ROI of -6.61% and a Sharpe ratio of -0.47. With only three executed trades, the statistical sample is insufficient to draw robust conclusions about the strategy's reliability or robustness. The 33.3% win rate combined with a maximum drawdown of 17.84% suggests the current parameters are misaligned with recent market volatility for this specific asset. Increasing the trade count through parameter optimization or adjusting entry filters is necessary before deploying live capital. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -6.61%     |
| Sortino Ratio   | -0.36      |
| Turnover        | 5.90x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9341.62  |