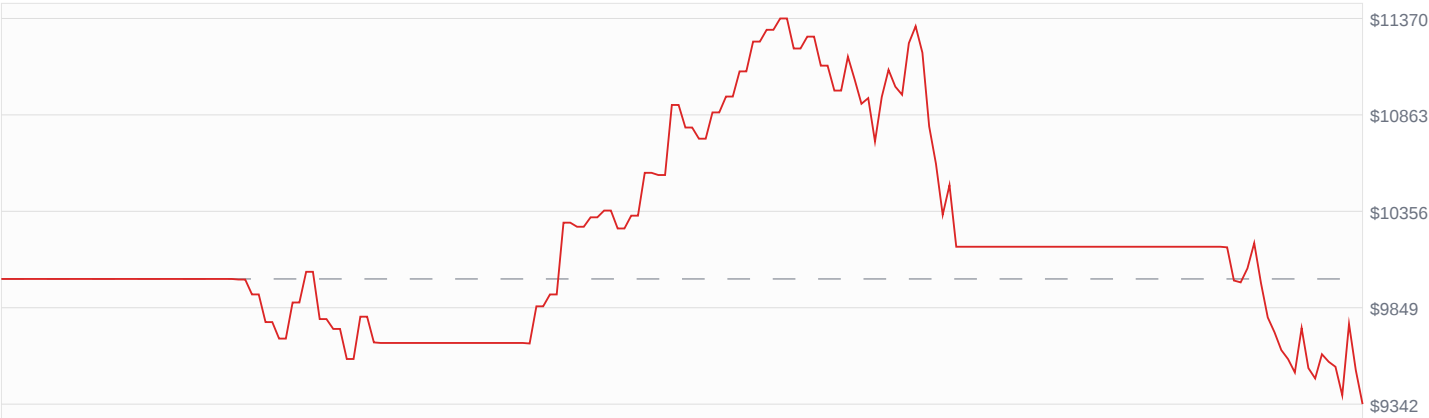




Backtest #52793 · AMZN · EVO_GG1RSISNIP_v1323

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 EVO_GG1RSISNIP_v1323 backtest on AMZN yielded a -6.61% ROI with a -0.47 Sharpe ratio, indicating a statistically insignificant strategy given the sample size of merely three trades. A 33.3% win rate against a 17.84% maximum drawdown suggests the entry logic failed to capture the asset's volatility profile effectively during the test period. While the strategy is not profitable in this simulation, the limited trade count prevents any meaningful assessment of its long-term risk-adjusted performance or reliability. Re-running the backtest with a wider date range or adjusting stop-loss parameters to protect capital during AMZN's sharp moves is the necessary next step. This analysis is for educational purposes and does not constitute

ADDITIONAL METRICS

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