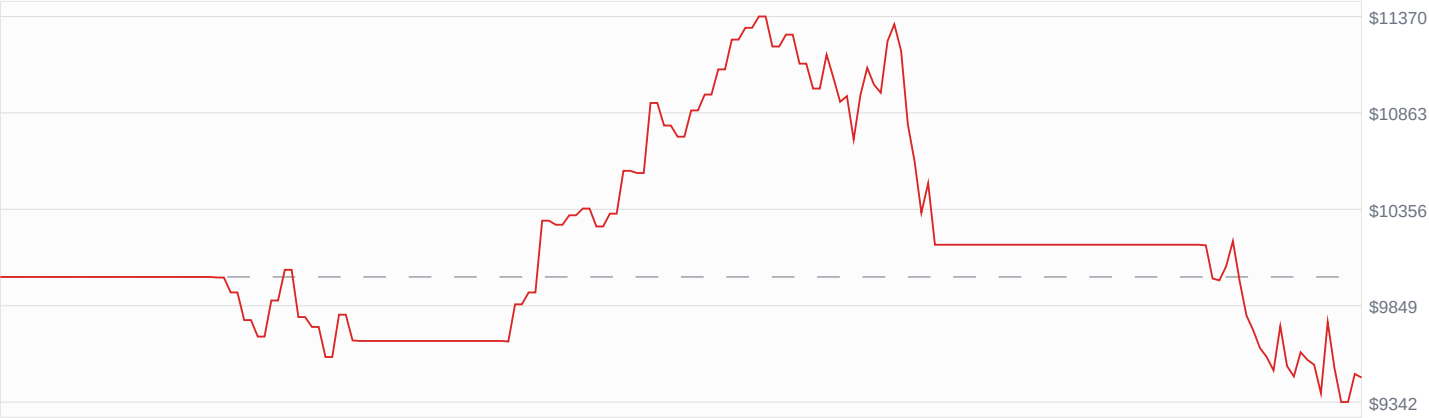




Backtest #57367 · AMZN · EVO_GG1RSISNIP_v191

ROI	Sharpe	Win Rate	Max Drawdown
-5.32%	-0.36	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v191 strategy on AMZN failed to generate alpha, delivering a negative ROI of -5.32% and a Sharpe ratio of -0.36. With only three trades executed, the 33.3% win rate lacks statistical significance and cannot support any performance conclusions. A maximum drawdown of 17.84% indicates excessive risk exposure relative to the minimal sample size. Expanding the backtest to a wider date range or adjusting entry thresholds to filter low-liquidity periods is the necessary next step. This approach is for educational analysis only and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	-5.32%
Sortino Ratio	-0.28
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9470.81