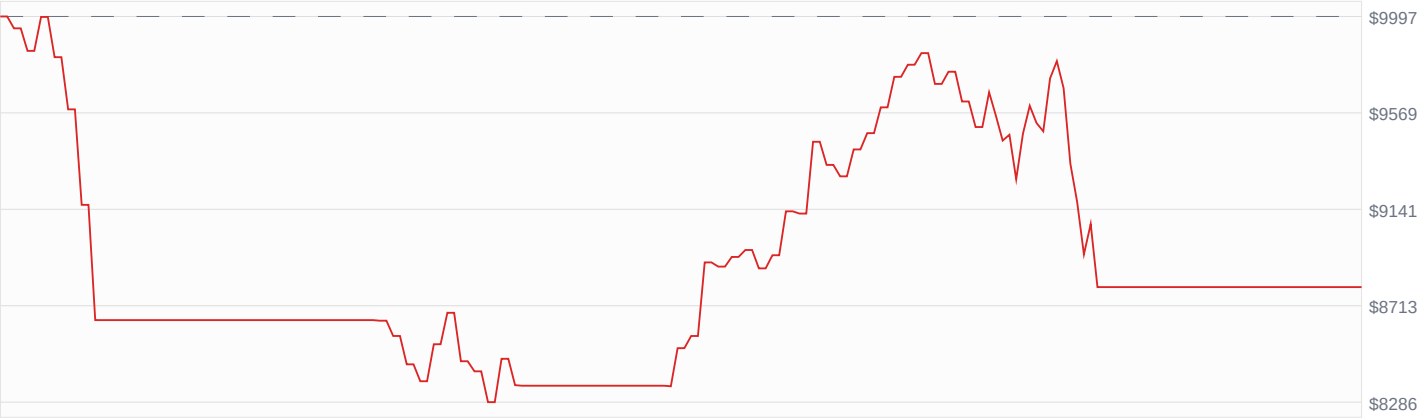




Backtest #34149 · AMZN · EVO_EVOEVOEVOE_v734

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The backtest for the AMZN strategy EVO_EVOEVOEVOE_v734 showed a negative ROI of -12.04%, which is statistically significant given the small sample size of 3 trades. The Sharpe ratio of -0.94 indicates low risk-adjusted returns. The win rate of 33.3% suggests that the strategy had some profitable trades, but the max drawdown of 17.14% indicates significant losses. For future steps, consider optimizing the stop-loss parameters and re-evaluating the RSI threshold for confirming bullish signals, while also exploring diversifying into other tech stocks to mitigate against market risks.

ADDITIONAL METRICS

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