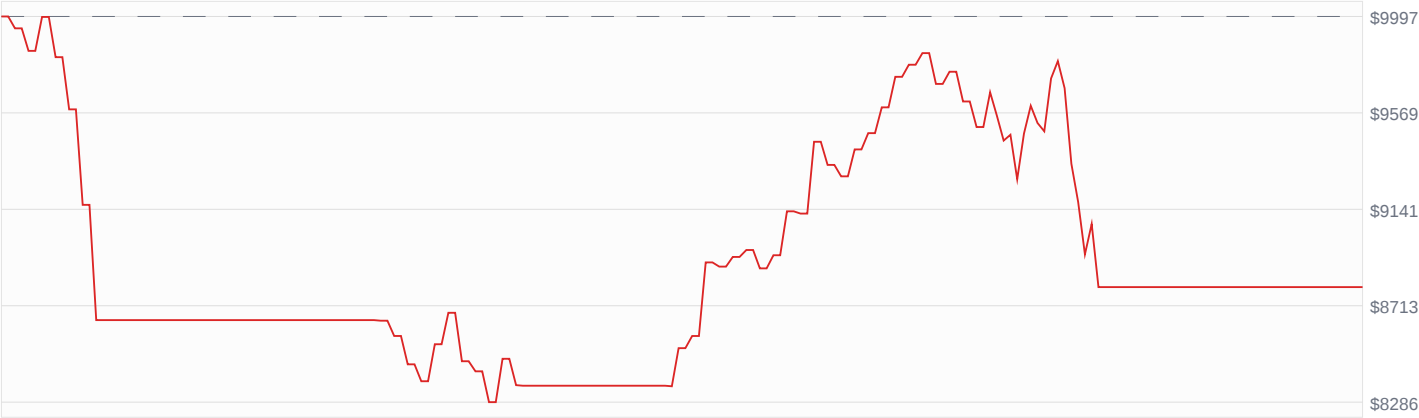




Backtest #35212 · AMZN · EVO_GG1RSISNIP_v338

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

The EVO_GG1RSISNIP_v338 strategy for AMZN resulted in a negative ROI of -12.04%, with a Sharpe ratio of -0.94. The strategy had a win rate of 33.3%, with a max drawdown of 17.14% and a final capital of \$8796.05. Given the small sample size of three trades, the statistical confidence is limited, but the strategy appears to have had a significant drawdown. For future work, a backtest with more trades could provide a clearer understanding of the strategy's performance under different market conditions.

ADDITIONAL METRICS

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