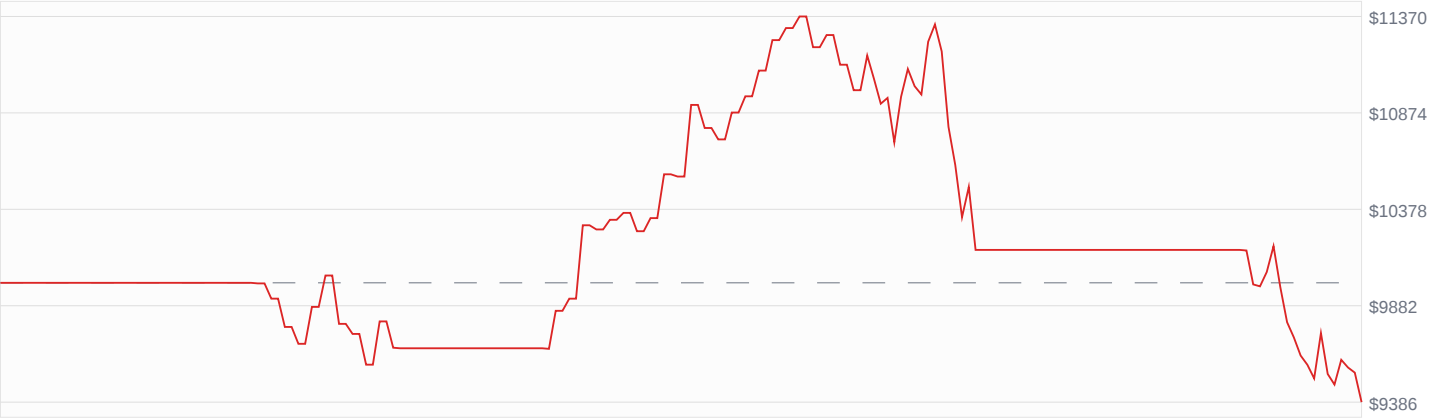




Backtest #36952 · AMZN · EVO_GG1RSISNIP_v338

ROI	Sharpe	Win Rate	Max Drawdown
-6.16%	-0.48	33.3%	-17.44%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v338 strategy on AMZN failed to capture value, recording a -6.16% loss with a negative Sharpe ratio of -0.48 due to three trades. The 33.3% win rate and 17.44% drawdown indicate severe underperformance relative to market benchmarks in this sample. Statistical confidence is negligible given only three trades, preventing any robust conclusion on the strategy's robustness. The primary issue appears to be an inability to navigate AMZN's recent volatility without excessive losses. Future iterations must incorporate tighter volatility filters or wider stop losses to protect capital during such drawdowns.

ADDITIONAL METRICS

CAGR	-6.16%
Sortino Ratio	-0.35
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9386.33