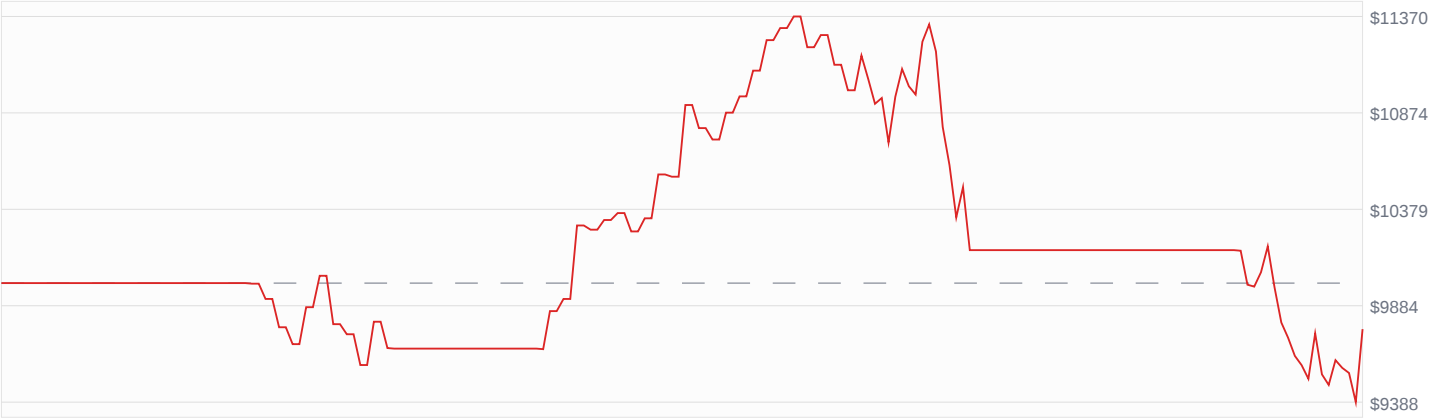




Backtest #48331 · AMZN · EVO_GG1RSISNIP_v1035

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1035 backtest on AMZN shows a -2.39% ROI and -0.12 Sharpe ratio, indicating a net loss on only three trades. A 17.43% maximum drawdown and 33.3% win rate reveal a strategy currently failing to capture upside while exposing significant downside risk. With such a tiny sample size of three transactions, any statistical significance is nonexistent and the results are highly volatile. The low trade count suggests the entry conditions are too restrictive or misaligned with current AMZN price action. Next, we must widen the entry parameters or filter by volume to generate a statistically meaningful dataset before re-evaluating performance.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47