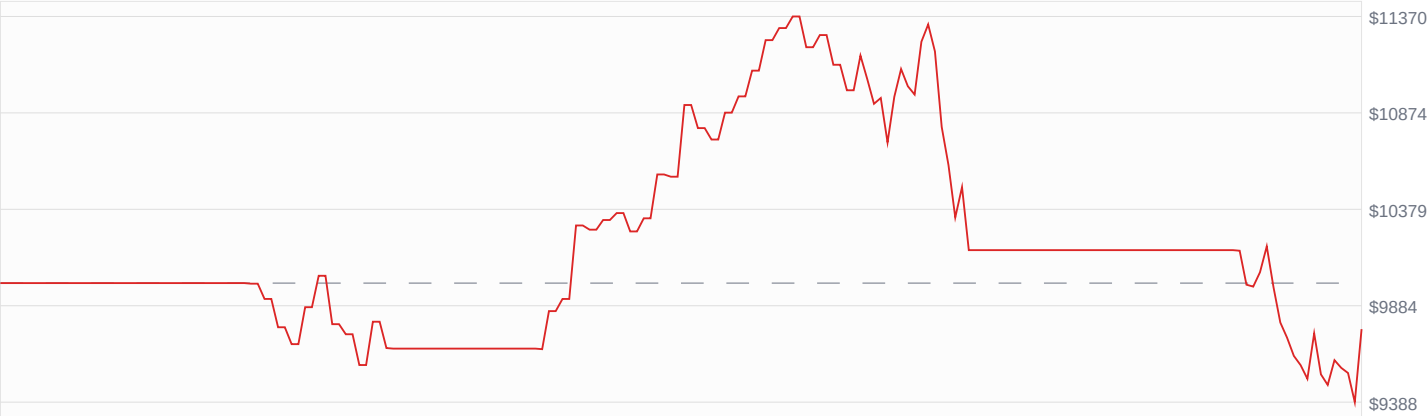




Backtest #48546 · AMZN · EVO_GG1RSISNIP_v1083

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_v1083 strategy on AMZN failed, delivering a -2.39% return with a negative Sharpe ratio of -0.12 across only three trades. Such a minimal sample size prevents any statistical significance, rendering the 33.3% win rate and 17.43% drawdown unreliable indicators of future performance. The bot likely encountered an adverse regime shift or specific volatility spike that the current ruleset could not filter. We must increase the lookback period or tighten entry thresholds to avoid these low-probability setups. Next, run a walk-forward analysis to validate if parameter adjustments can stabilize performance before redeployment.

ADDITIONAL METRICS

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