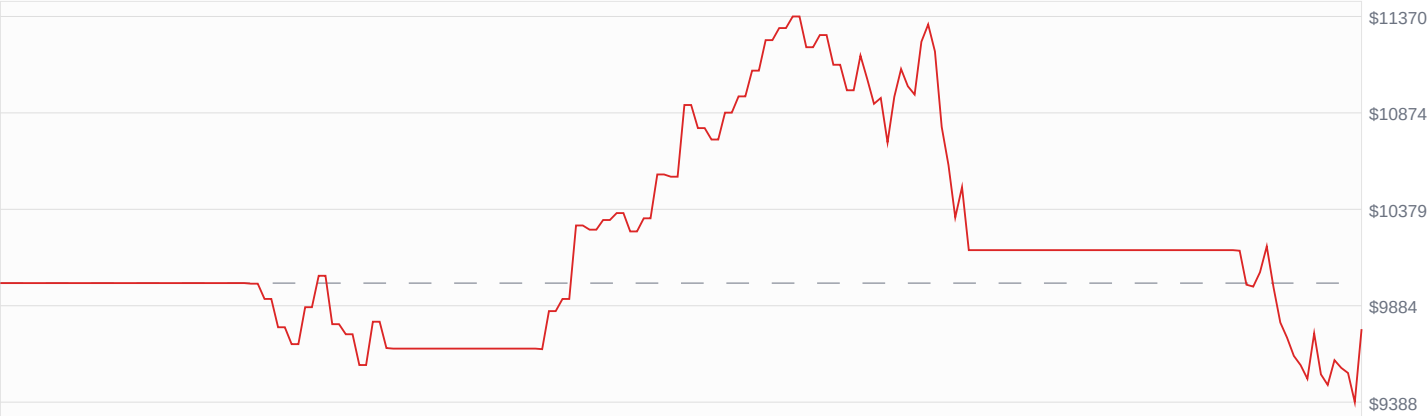




Backtest #48939 · AMZN · EVO_GG1RSISNIP_v1155

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_v1155 strategy on AMZN failed decisively, delivering a -2.39% return with a negative Sharpe ratio of -0.12 and a dismal 33.3% win rate across only three trades. The maximum drawdown of 17.43% indicates excessive risk exposure relative to the capital deployed. Statistical significance is impossible to establish given the extremely low trade count, rendering the equity curve a statistical outlier rather than a reliable trend. The primary failure lies in the lack of trend confirmation, causing the bot to enter positions during market noise. A necessary next step is to integrate a volatility filter or momentum threshold to prevent entries during sideways consolidation phases.

ADDITIONAL METRICS

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