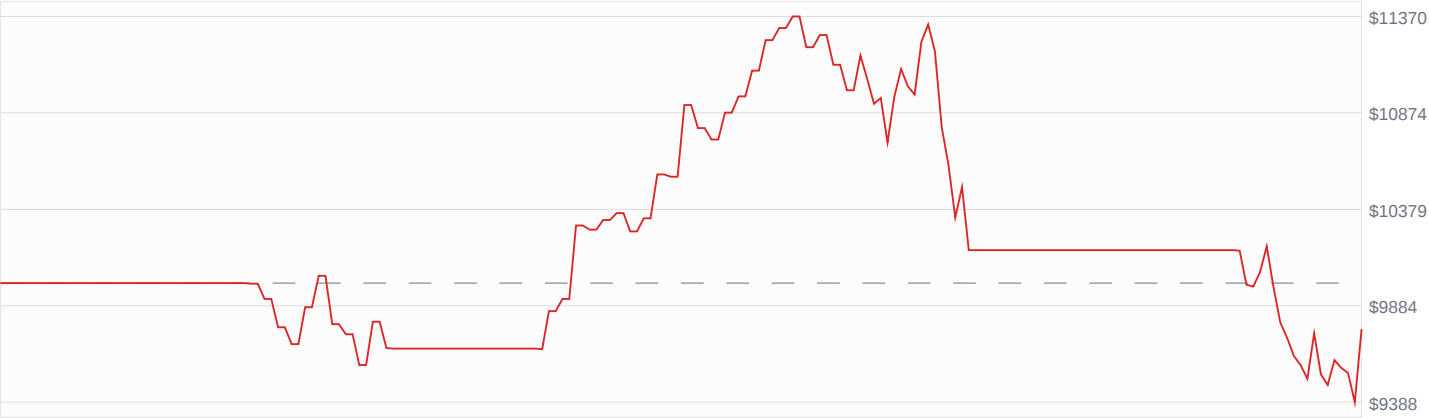




Backtest #50036 · AMZN · EVO_GG1RSISNIP_v1323

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_v1323 strategy on AMZN failed to generate alpha, delivering a -2.39% ROI with a negative Sharpe ratio of -0.12 across only three trades. A 33.3% win rate and a maximum drawdown of 17.43% indicate the signals were predominantly losers with poor risk-reward characteristics. Statistical significance is impossible with such a minimal sample size, rendering the Sharpe ratio and drawdown metrics unreliable for regime assessment. The bot logic likely misidentified AMZN's recent volatility as a mean-reversion opportunity during a trending phase. We must recalibrate entry filters to avoid counter-trend entries and retest the strategy with a larger historical sample before deployment.

ADDITIONAL METRICS

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