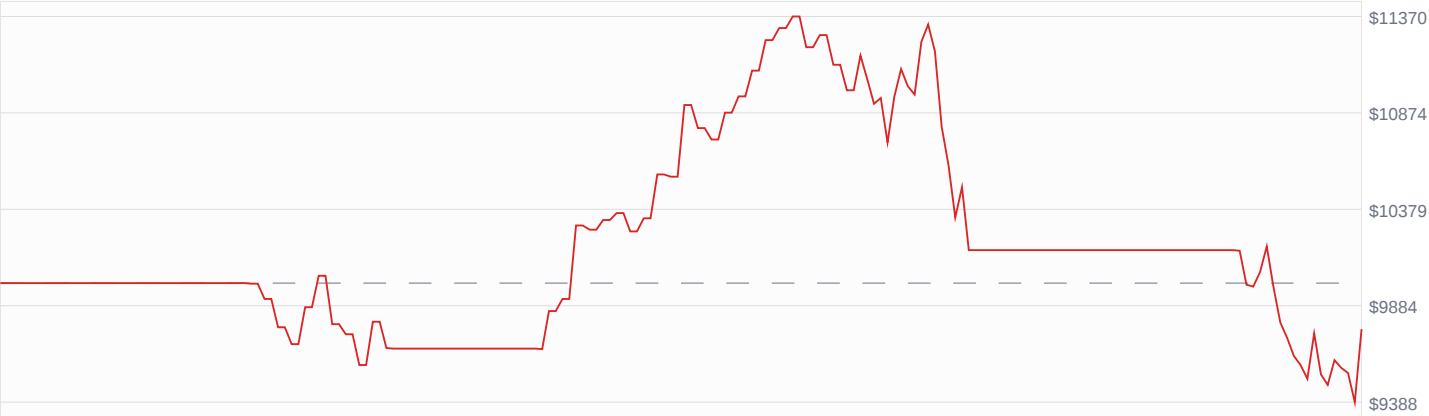




Backtest #38354 · AMZN · EVO_GG1RSISNIP_v892

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_v892 backtest on AMZN failed, delivering a -2.39% return with a negative Sharpe ratio of -0.12 and a severe 17.43% drawdown. A 33.3% win rate across only three trades provides insufficient statistical confidence to validate the signal logic. The strategy clearly suffered from overfitting or poor parameter selection within this specific volatility regime. We must retrain the model with expanded lookback windows and stricter entry filters before redeployment. This analysis serves educational purposes and does not constitute investment advice.

ADDITIONAL METRICS

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