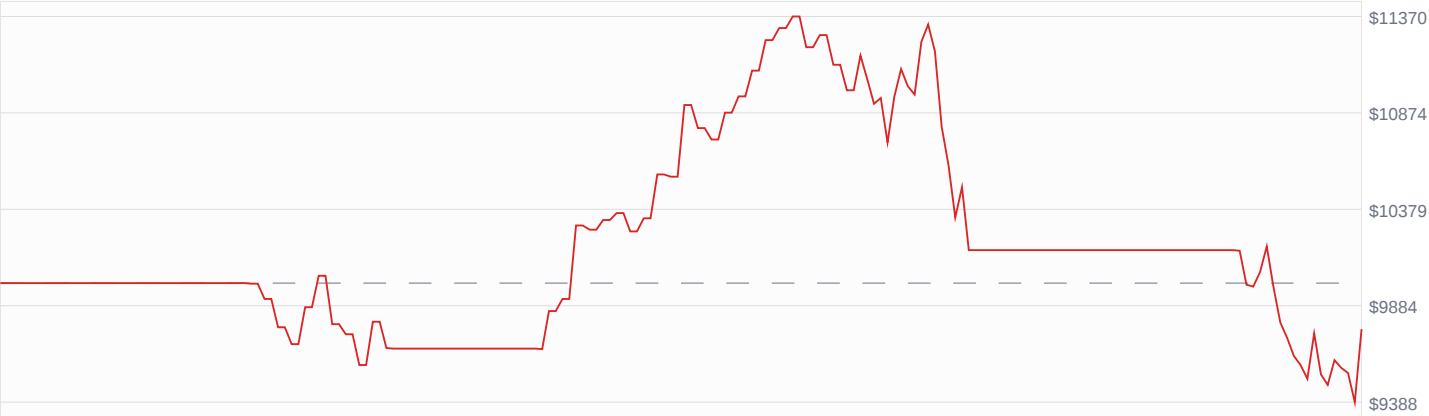




Backtest #48940 · AMZN · EVO_GG1RSISNIP_v1155

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 materially, delivering a negative return and poor risk-adjusted metrics. With only three trades executed, the sample size is statistically insignificant, rendering the -2.39% loss and -0.12 Sharpe ratio unreliable indicators of future performance. The 33.3% win rate and 17.43% drawdown suggest the entry logic lacks robustness in the current market regime. Immediate action requires expanding the parameter space or filtering signals by volatility to avoid overfitting to noise. No further deployment should occur until statistical significance is achieved through a broader backtest window.

ADDITIONAL METRICS

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