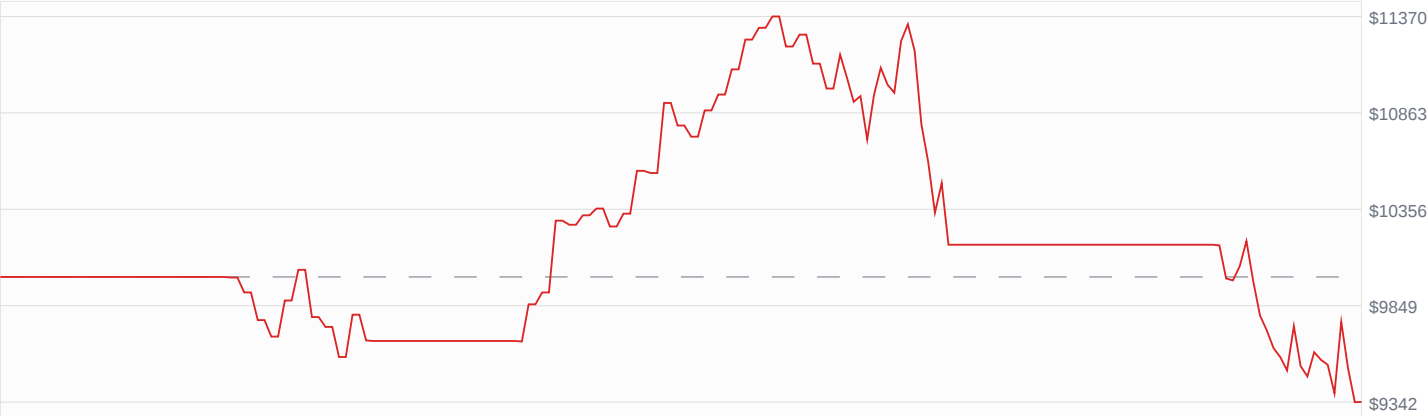




Backtest #56708 · AMZN · EVO_GG1RSISNIP_v351

ROI	Sharpe	Win Rate	Max Drawdown
-6.60%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v351 strategy generated negative alpha on AMZN with a -6.60% return and a Sharpe of -0.47, indicating consistent underperformance. A 33.3% win rate and a 17.84% drawdown across only three trades suggest the sample size is statistically insignificant and prone to high variance. The strategy failed to capture the asset's momentum while exposing capital to disproportionate downside risk during the few execution points. Given the low trade count, these metrics are unreliable indicators of long-term viability rather than genuine strategy flaws. The immediate next step is to increase the lookback period for signal generation or filter out low-volume sessions to improve signal quality.

ADDITIONAL METRICS

CAGR	-6.60%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9342.72