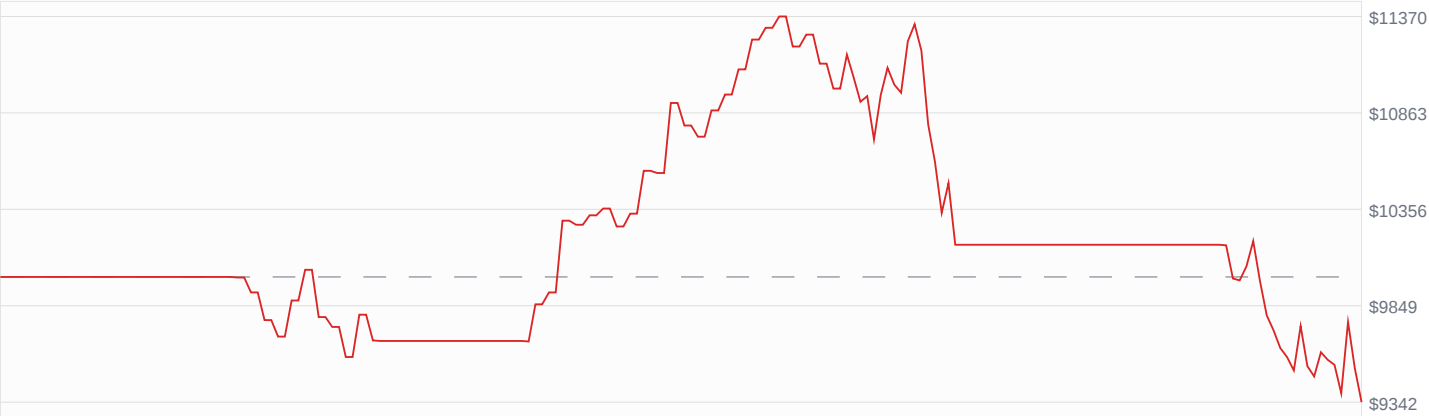




Backtest #56091 · AMZN · EVO\_GG1RSISNIP\_v467

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -6.61% | -0.47  | 33.3%    | -17.84%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v467 backtest on AMZN failed to generate positive returns, yielding a -6.61% ROI and negative Sharpe ratio due to a 33.3% win rate across only three trades. Such a small sample size provides negligible statistical confidence and suggests the observed drawdown of 17.84% is likely noise rather than structural weakness. The strategy requires either parameter optimization to reduce false signals or a shift to a higher-frequency instrument to gather meaningful data. Before redeploying capital, we must validate the logic on a longer historical period or different market regime.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -6.61%     |
| Sortino Ratio   | -0.36      |
| Turnover        | 5.90x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9341.62  |