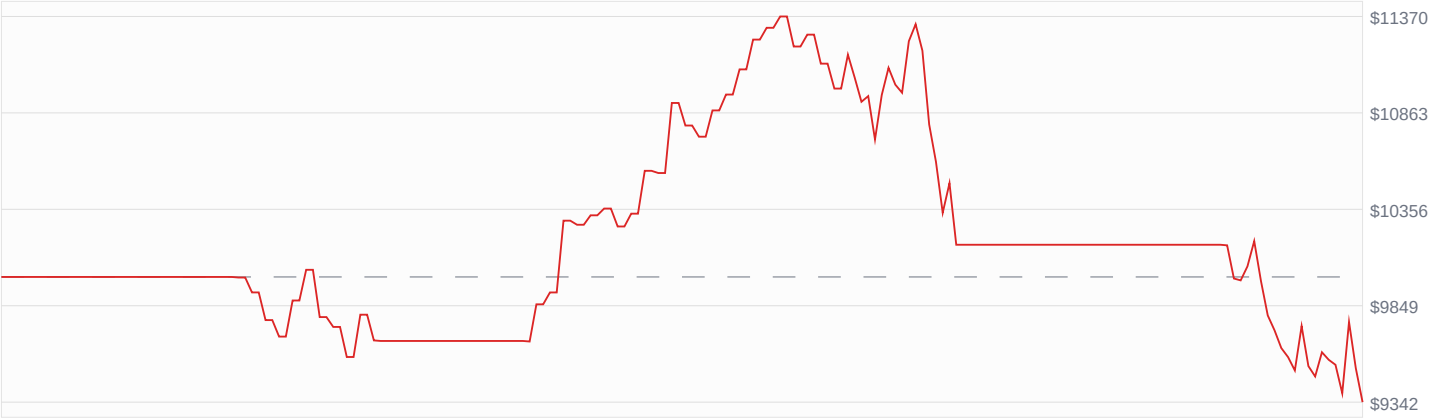


Backtest #56195 · AMZN · EVO\_GG1RSISNIP\_v85

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v85 strategy on AMZN failed, showing a negative ROI of -6.61% and a drawdown of 17.84% driven by just three trades. Such a small sample size renders the Sharpe ratio of -0.47 statistically insignificant and offers no reliable insight into future performance. The low win rate of 33.3% suggests the entry logic lacks robustness in current market conditions. Before reallocating capital, we must expand the backtest window to ensure sufficient data points for a credible evaluation.

ADDITIONAL METRICS

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