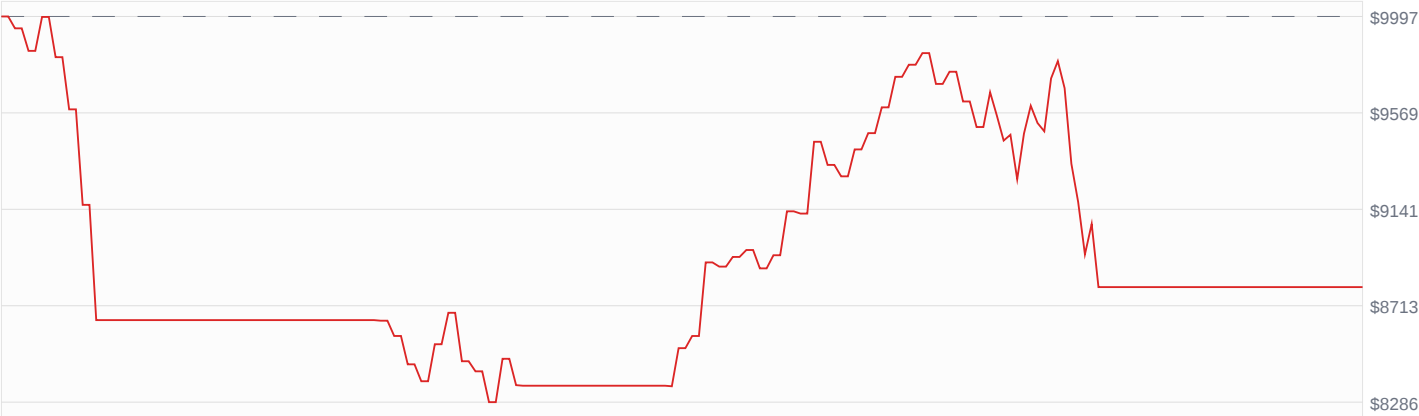




Backtest #29171 · AMZN · EVO\_GG1RSISNIP\_v107

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -12.04% | -0.94  | 33.3%    | -17.14%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed with a twelve percent loss and negative Sharpe ratio, indicating poor risk-adjusted returns. A win rate of thirty-three percent suggests signal generation is fundamentally flawed rather than suffering from bad luck. With only three total trades, the sample size is statistically insignificant and cannot support any robust conclusions. The seventeen percent drawdown further highlights severe downside risk relative to the minimal trade count. Next, expand the backtest period to increase sample size before considering any parameter adjustments.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -12.04%   |
| Sortino Ratio   | -0.59     |
| Turnover        | 5.28x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$8796.05 |