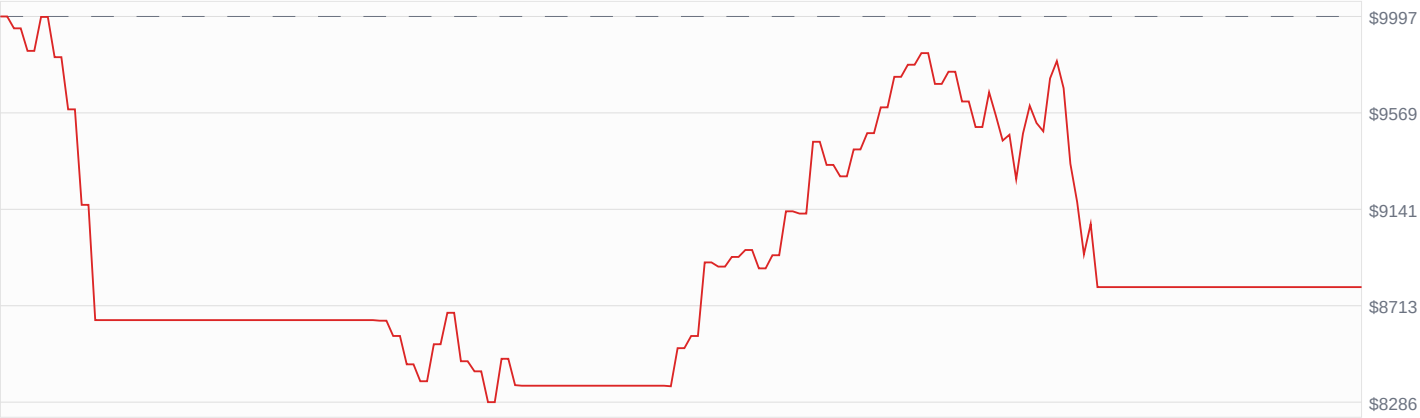




Backtest #35596 · AMZN · EVO\_GG1RSISNIP\_v419

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_GG1RSISNIP\_v419 strategy failed to generate positive alpha on AMZN, posting a negative 12.04% return with a poor Sharpe ratio of -0.94. Such a low win rate of 33.3% across only three trades renders the statistical significance of these results negligible and unreliable for live deployment. The substantial 17.14% maximum drawdown indicates a lack of effective risk controls during this specific market regime. We must expand the sample size to validate the strategy 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 |