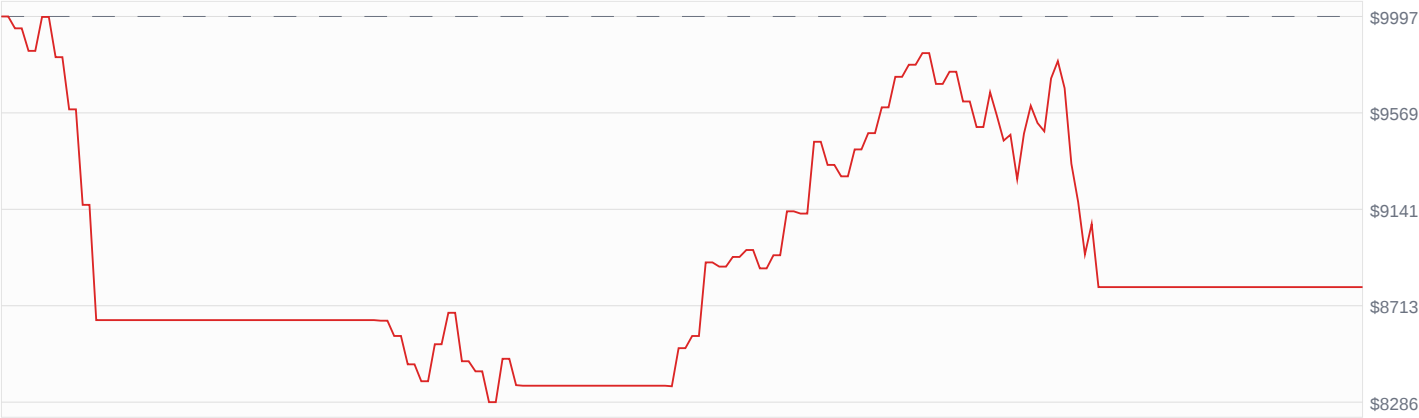




Backtest #35740 · AMZN · EVO\_GG1RSISNIP\_v365

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v365 strategy failed on AMZN, delivering negative returns and a Sharpe ratio of -0.94 due to a low win rate of 33.3%. With only three trades executed, the statistical confidence is negligible, rendering the 17.14% maximum drawdown statistically insignificant. The strategy lacks robustness and overfitting, suggesting parameters are not generalizable to current market volatility. We must expand the dataset or adjust entry filters before deploying live capital. This analysis is for educational purposes only and does not constitute financial advice.

ADDITIONAL METRICS

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