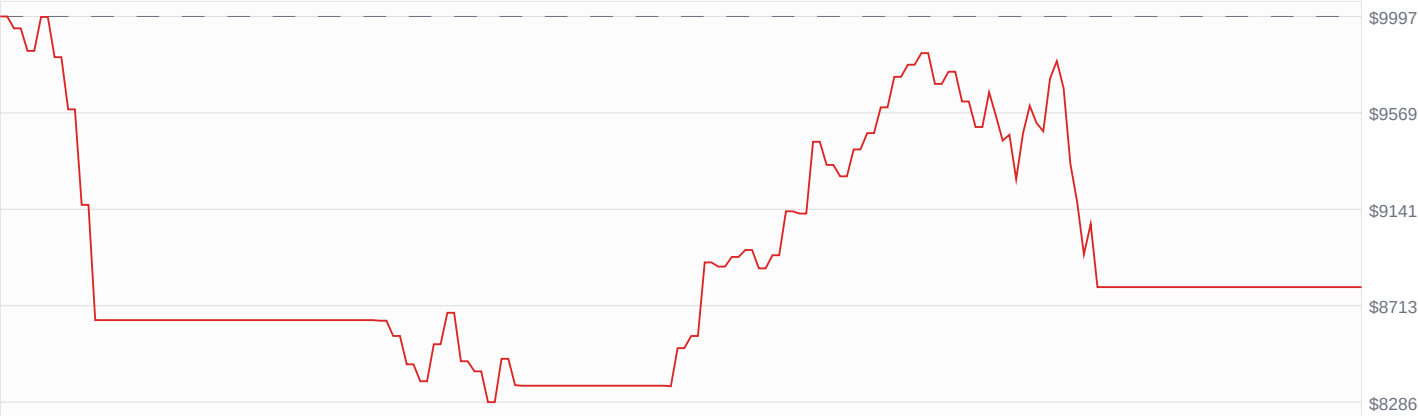




Backtest #35914 · AMZN · EVO\_GG1RSISNIP\_v267

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v267 backtest on AMZN produced negative alpha with a -12.04% ROI and a -0.94 Sharpe ratio, indicating a strategy that consistently lost money relative to the risk-free rate. A mere 3.33% win rate and a 17.14% drawdown suggest the entry logic failed to capture trend momentum while exposing significant downside risk. Statistical significance is impossible with only three trades, rendering these metrics anecdotal rather than reliable for live deployment. The sample size is too small to confirm whether the loss stems from poor parameterization or an outlier market regime. A rigorous walk-forward analysis on a larger dataset is the mandatory next step to validate or discard the strategy.

ADDITIONAL METRICS

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