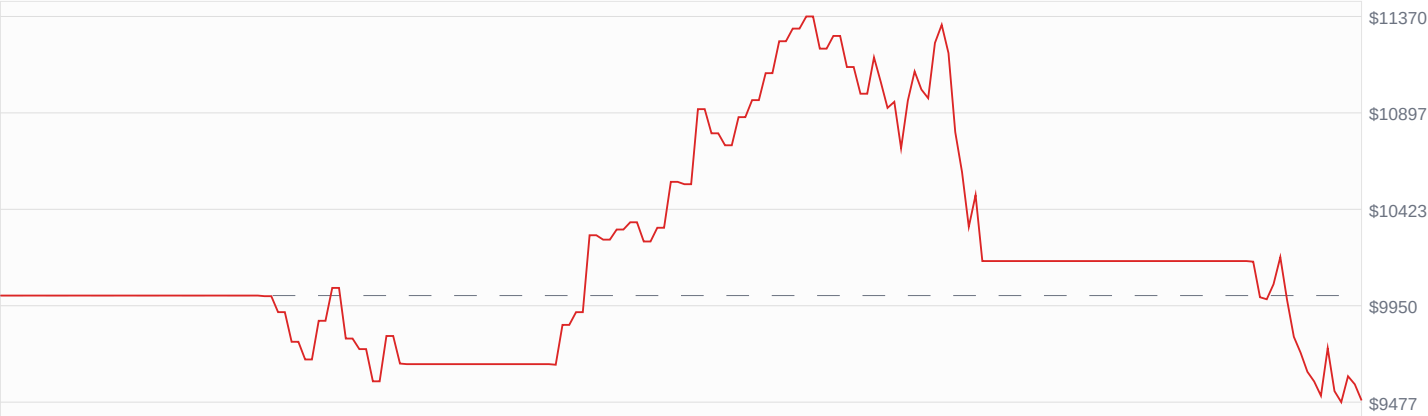




Backtest #36880 · AMZN · EVO\_GG1RSISNIP\_v271

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -5.18% | -0.39  | 33.3%    | -16.65%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for strategy EVO\_GG1RSISNIP\_v271 failed significantly, generating a -5.18% ROI and a negative Sharpe ratio of -0.39. With only three trades executed, the statistical sample is too small to derive reliable insights or validate the signal logic. A severe 16.65% drawdown combined with a 33.3% win rate indicates the entry criteria likely misidentified the market structure. We must expand the historical dataset and adjust risk parameters before re-running the simulation to ensure robustness.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -5.18%     |
| Sortino Ratio   | -0.28      |
| Turnover        | 5.92x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9485.29  |