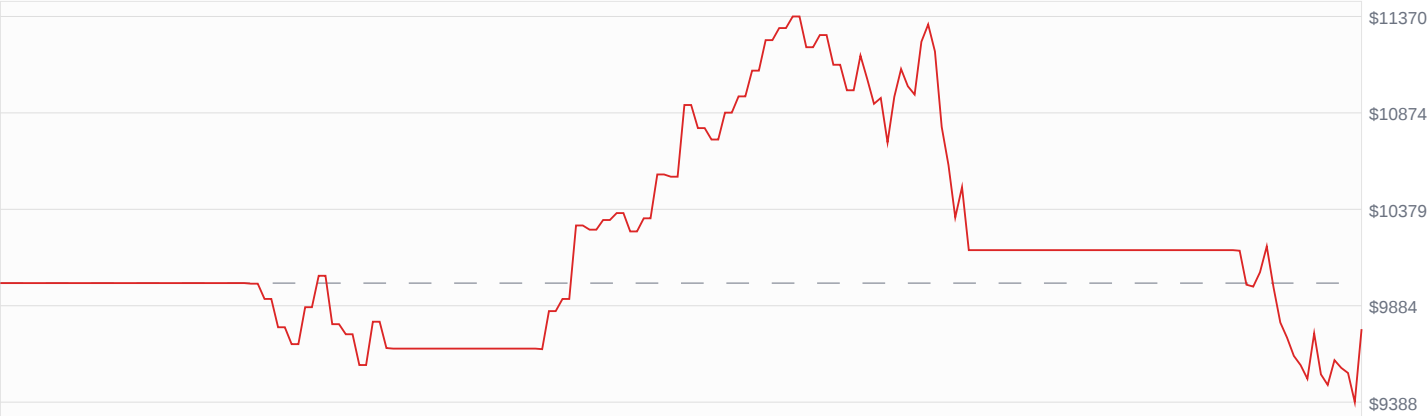




Backtest #41386 · AMZN · EVO\_GG1RSISNIP\_v1569

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -2.39% | -0.12  | 33.3%    | -17.43%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The negative ROI and Sharpe ratio indicate the EVO\_GG1RSISNIP\_v1569 strategy failed to generate alpha on AMZN. With only three total trades, the statistical confidence is negligible, making the 17.43% max drawdown a poor representation of true risk. The 33.3% win rate suggests the entry signals lack sufficient predictive power for this asset class. The primary failure is the small sample size, which prevents any meaningful performance assessment. Next, extend the backtest to a minimum of fifty trades to establish statistical significance before any further optimization.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -2.39%     |
| Sortino Ratio   | -0.09      |
| Turnover        | 5.94x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9763.47  |