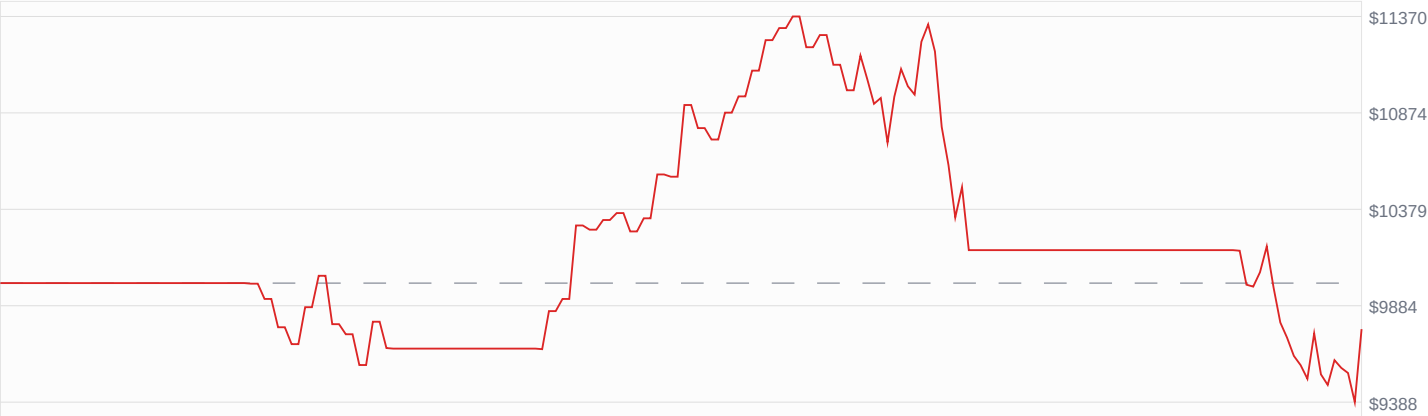


Backtest #46099 · AMZN · EVO\_GG1RSISNIP\_v5

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 strategy posted a negative return of -2.39% with a Sharpe ratio of -0.12, indicating poor risk-adjusted performance. The 33.3% win rate and 17.43% drawdown suggest the signal lacks consistent edge. With only three trades, statistical confidence is negligible, making these results statistically insignificant. The small sample size renders the current metrics unreliable for broader inference. A concrete next step is extending the backtest period to accumulate a sufficient trade count for meaningful statistical validation.

ADDITIONAL METRICS

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