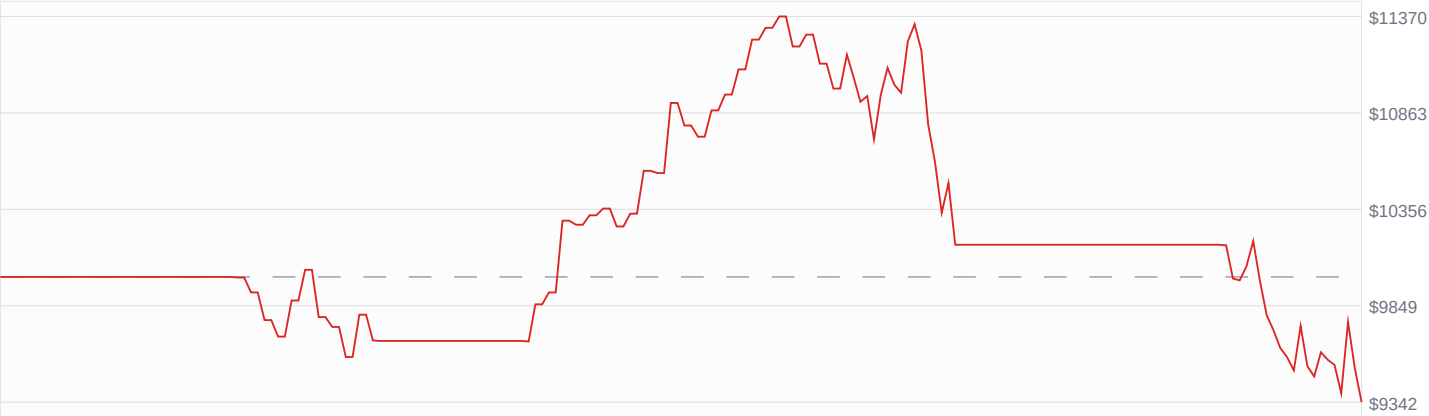




Backtest #53844 · AMZN · EVO\_GG1RSISNIP\_v1560

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -6.61% | -0.47  | 33.3%    | -17.84%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1560 strategy on AMZN failed, delivering a -6.61% loss with a negative Sharpe of -0.47 across only three trades. A 33% win rate and 17.84% drawdown indicate severe underperformance rather than a stable edge. Statistical significance is impossible to assess given such a tiny sample size, so the results are likely noise or a specific regime failure. We must expand the backtest window or adjust parameters to validate if this is an anomaly or a structural flaw.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -6.61%     |
| Sortino Ratio   | -0.36      |
| Turnover        | 5.90x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9341.62  |