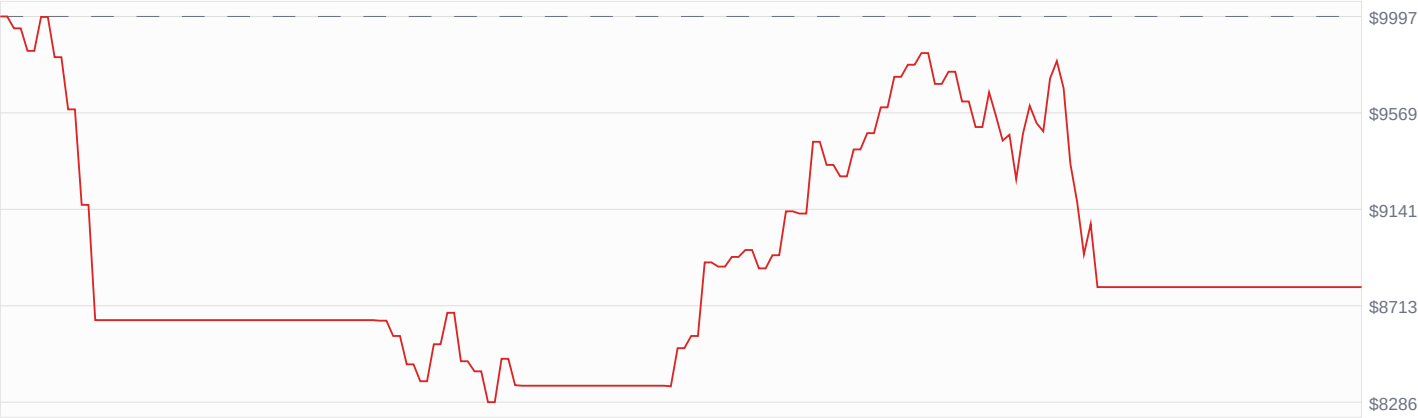




Backtest #7494 · AMZN · EVO\_GG1RSISNIP\_v1647

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1647 strategy on AMZN is statistically irrelevant with only three trades, rendering the 33.3% win rate and negative Sharpe of -0.94 meaningless for prediction. The 17.14% drawdown on shrinking capital confirms execution fragility rather than market inefficiency. You need at least fifty trades to establish statistical confidence in the signal logic. Expand the backtest window and lower the entry threshold to capture more liquidity events.

ADDITIONAL METRICS

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