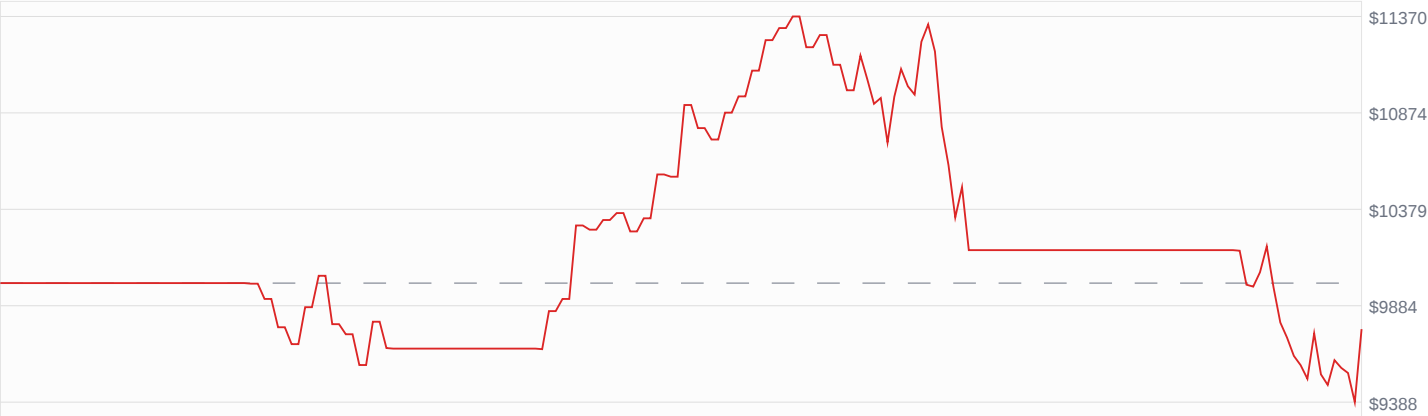




Backtest #49077 · AMZN · EVO\_GG1RSISNIP\_v1175

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 EVO\_GG1RSISNIP\_v1175 strategy on AMZN failed to capture value, posting a negative ROI of -2.39% and a Sharpe ratio of -0.12. With only three executed trades, the statistical sample is too small to draw any reliable conclusions about the signal logic. The severe max drawdown of 17.43% indicates high volatility exposure that the current risk parameters failed to manage. We must expand the backtest window to accumulate sufficient trade data before attempting any live deployment.

ADDITIONAL METRICS

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