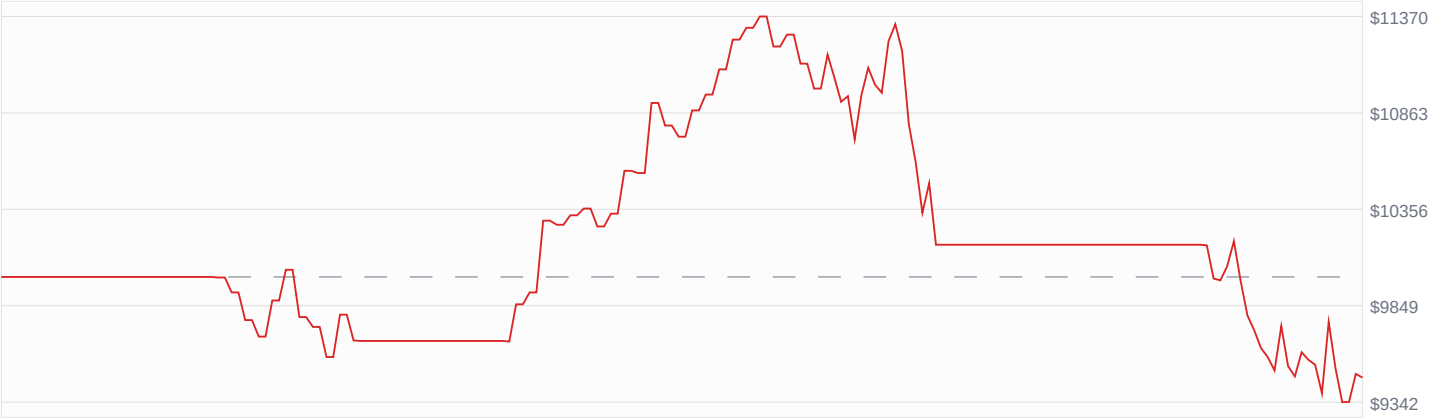




Backtest #57136 · AMZN · EVO\_GG1RSISNIP\_v31

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -5.32% | -0.36  | 33.3%    | -17.84%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v31 strategy on AMZN failed catastrophically, delivering a -5.32% ROI and a -0.36 Sharpe ratio across a meager three trades, indicating severe overfitting or a critical flaw in signal logic. The 17.84% maximum drawdown confirms the strategy cannot survive the asset's volatility, while the 33.3% win rate reveals a lack of edge. With such a tiny sample size, these statistics lack statistical significance, yet the directional loss is too severe to ignore. We must immediately backtest with a larger sample or adjust entry filters to prevent premature exits before trend confirmation.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -5.32%     |
| Sortino Ratio   | -0.28      |
| Turnover        | 5.91x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9470.81  |