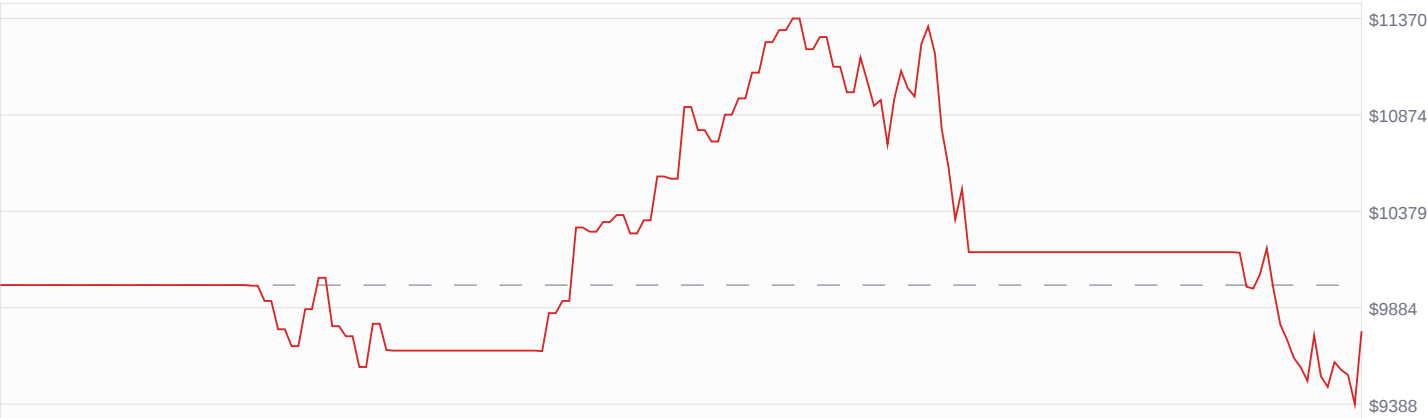




Backtest #48287 · AMZN · EVO\_EVOEVOEVOE\_v1727

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOEVOEVOE\_v1727 strategy on AMZN failed to generate alpha, delivering a negative ROI of -2.39% and a Sharpe ratio of -0.12. With only three trades executed, the observed 33.3% win rate and 17.43% maximum drawdown lack statistical significance and cannot reliably predict future performance. The sample size is critically insufficient to validate the logic, suggesting the strategy is either overfitted or simply ineffective in the current AMZN price regime. Immediate action should focus on expanding the backtest window to capture more market cycles or restructuring the entry logic to reduce transaction costs. This configuration is not viable for live deployment until robust historical validation is achieved.

ADDITIONAL METRICS

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