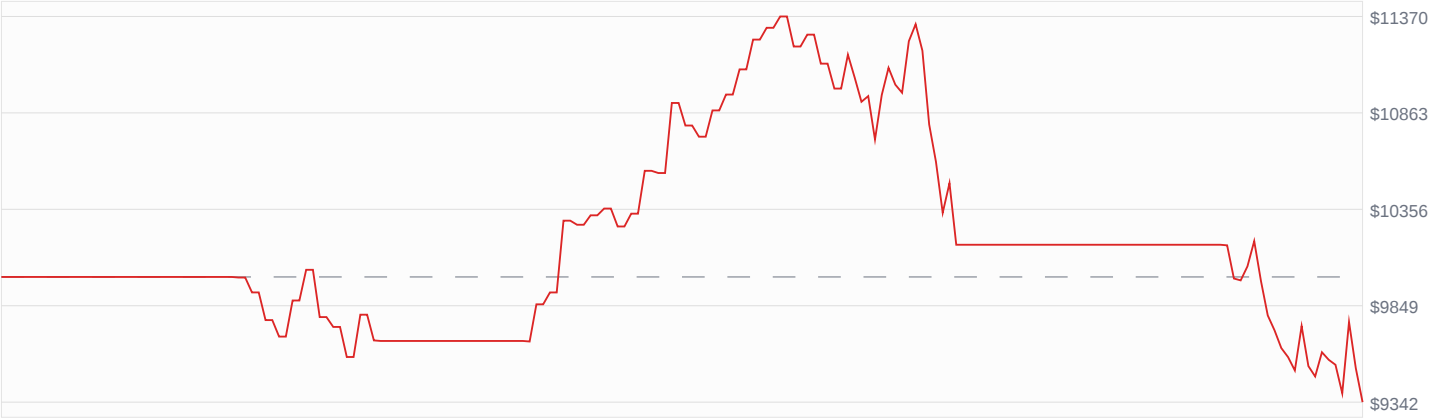




Backtest #55791 · AMZN · EVO\_EVOEVOEVOE\_v2194

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOEVOEVOE\_v2194 strategy on AMZN underperformed significantly, delivering a negative ROI of -6.61% and a Sharpe ratio of -0.47 alongside a severe 17.84% maximum drawdown. With only three executed trades and a mere 33.3% win rate, the statistical sample is too small to confirm any robust alpha or rule failure. The limited trade count suggests the entry conditions are either too restrictive or misaligned with current volatility regimes. I will re-run the simulation with a lower minimum capital requirement to test if reduced position sizing improves risk-adjusted returns. This analysis remains educational and does not constitute specific investment advice.

ADDITIONAL METRICS

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