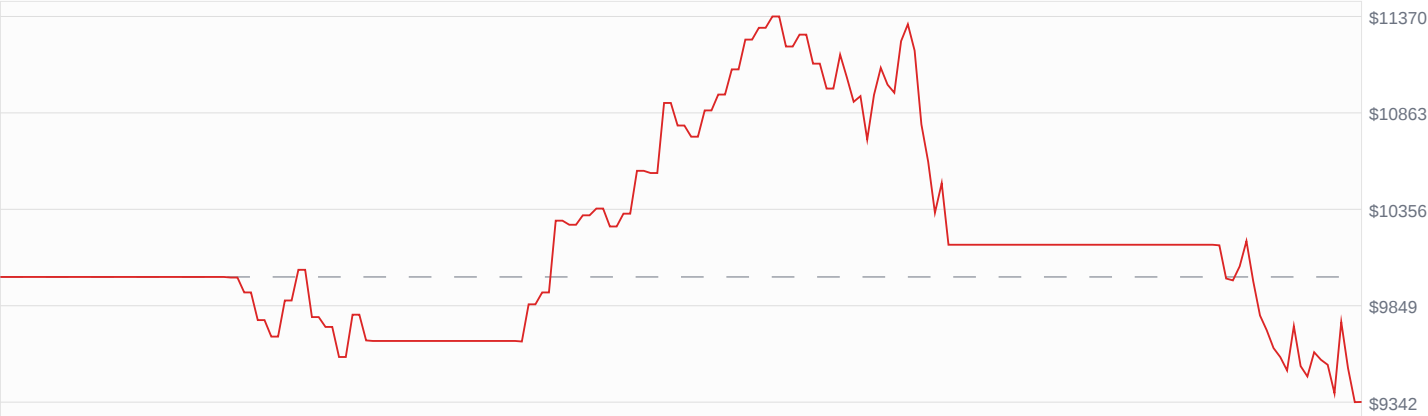




Backtest #56874 · AMZN · EVO\_EVOEVOEVOE\_v772

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -6.60% | -0.47  | 33.3%    | -17.84%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v772 strategy on AMZN is statistically insignificant with only three trades, rendering the negative ROI and poor Sharpe ratio unreliable. A win rate of 33.3% combined with a 17.84% drawdown suggests the logic fails to capture volatility or lacks sufficient filtering. Until sample size expands to validate edge, this approach is not viable for institutional deployment. Proceed with parameter optimization to increase trade frequency before re-evaluating performance.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -6.60%     |
| Sortino Ratio   | -0.36      |
| Turnover        | 5.90x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9342.72  |