



Backtest #30366 · AMZN · EVO\_EVOWEBIDEA\_v307

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -12.04% | -0.94  | 33.3%    | -17.14%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOWEBIDEA\_v307 strategy for AMZN delivered a -12.04% ROI with a -0.94 Sharpe ratio, indicating severe underperformance relative to risk. A 33.3% win rate across only three total trades lacks statistical significance, making the 17.14% max drawdown highly volatile and unreliable for prediction. The low sample size prevents meaningful confidence in the exit logic or signal accuracy, rendering the current parameters untrustworthy for live deployment. Immediate next steps must involve expanding the backtest window to include more market cycles and increasing trade frequency to validate the edge. Without more data, this strategy remains a hypothesis rather than a viable trading system.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -12.04%   |
| Sortino Ratio   | -0.59     |
| Turnover        | 5.28x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$8796.05 |