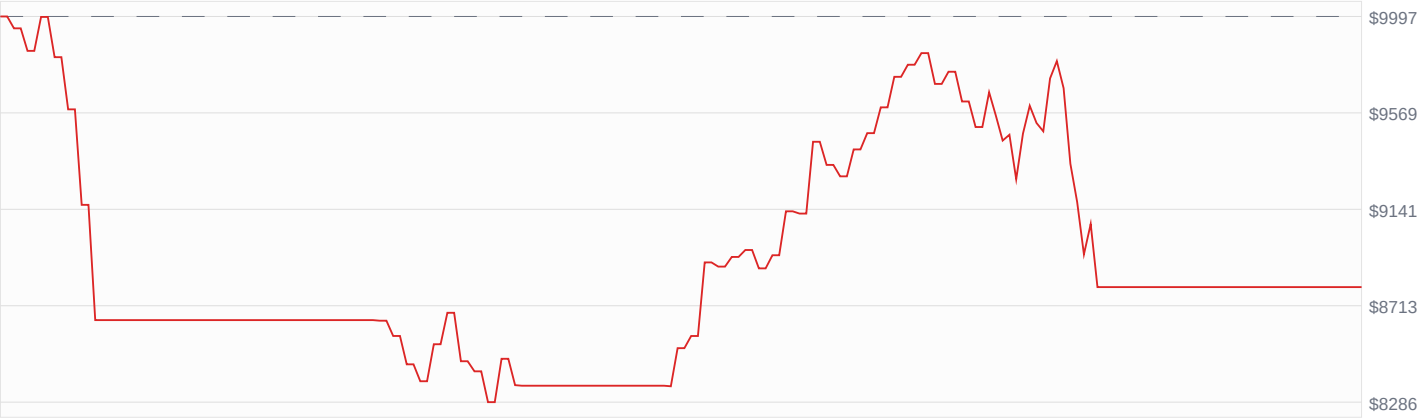


Backtest #33141 · AMZN · EVO\_WEBIDEA\_v169

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_WEBIDEA\_v169 strategy on AMZN failed materially, delivering negative returns with a sharp ratio of -0.94 and a maximum drawdown of -17.14% across only three trades. Such a low trade count renders the results statistically insignificant, meaning the poor performance could easily be noise rather than a systemic flaw in the logic. The strategy suffered a loss of 12.04%, indicating that entry conditions were frequently misaligned with actual price momentum during this specific sample. Given the lack of robustness, the immediate next step is to backtest a modified version with tighter stop-loss parameters and a minimum trade count filter to validate viability.

ADDITIONAL METRICS

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