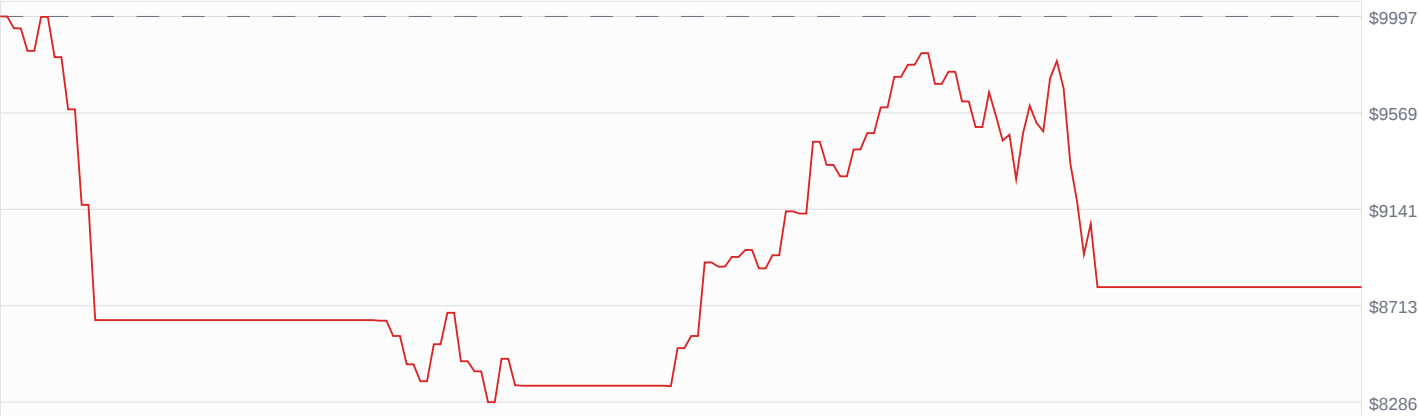




Backtest #7989 · AMZN · EVO\_EVOVELOCIT\_v1519

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOVELOCIT\_v1519 strategy on AMZN suffered a -12.04% loss with a -0.94 Sharpe ratio, indicating significant volatility without adequate compensation. The 33.3% win rate and 17.14% drawdown reveal poor risk-adjusted performance. However, the sample size of only three trades lacks statistical significance, making these results inconclusive for live deployment. The strategy likely failed to capture the asset's broader momentum trends. A concrete next step is to expand the backtest window to include at least 50 trades to validate the signal logic.

ADDITIONAL METRICS

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