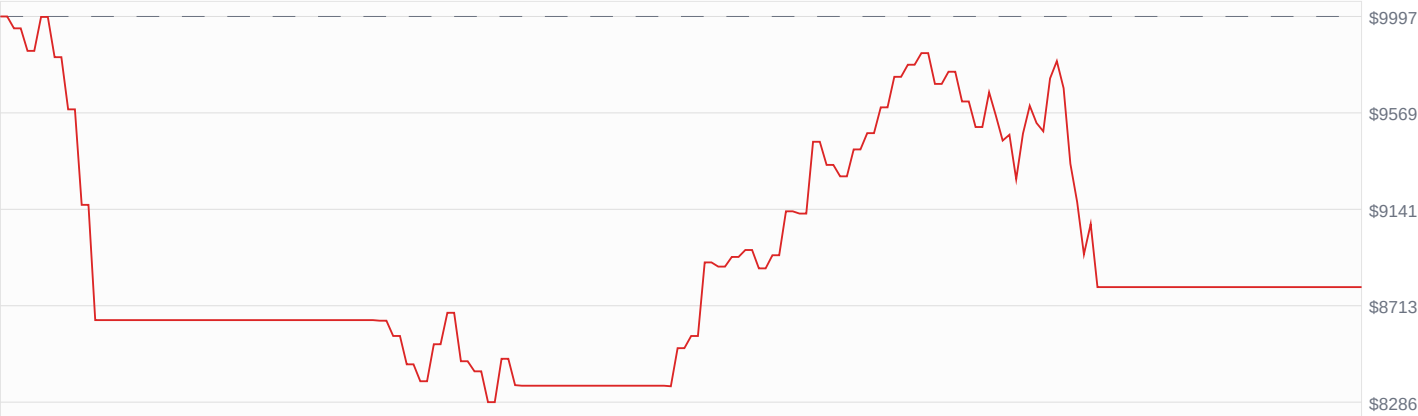




Backtest #29362 · AMZN · EVO_EVOEVOEVOE_v799

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_EVOEVOEVOE_v799 strategy on AMZN delivered a -12.04% ROI with a -0.94 Sharpe ratio, indicating significant underperformance relative to risk. A mere three trades yield negligible statistical confidence, making the 33.3% win rate and 17.14% drawdown unreliable signals of future efficacy. The strategy lacks robustness given the tiny sample size, rendering any pattern recognition purely coincidental. To proceed, expand the backtest window to include at least fifty trades to establish statistical significance and validate the edge.

ADDITIONAL METRICS

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