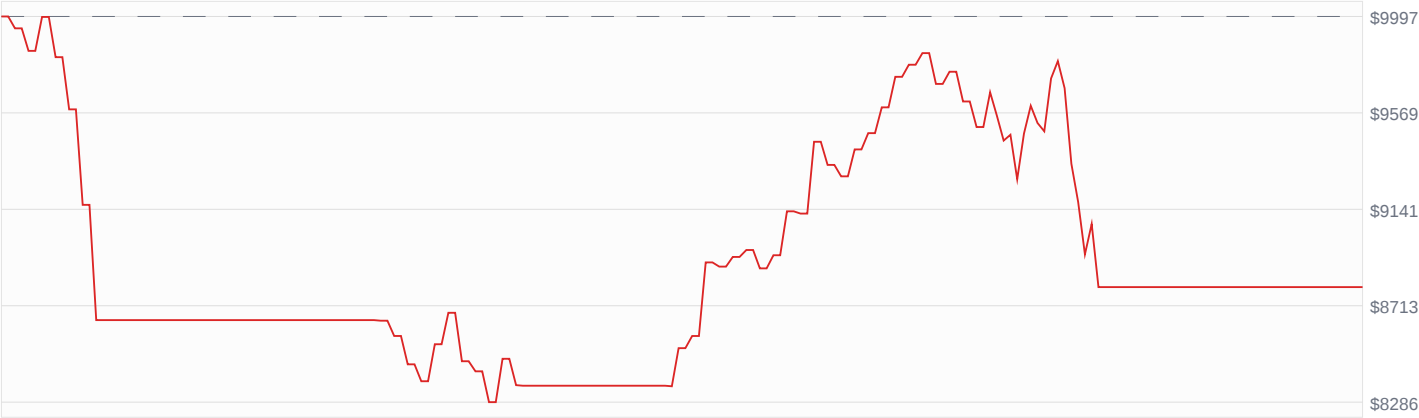




Backtest #30111 · AMZN · EVO_EVOEVOEVOE_v637

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_v637 strategy on AMZN suffered a 12.04% loss with a negative Sharpe ratio, indicating poor risk-adjusted performance. A 33.3% win rate over only three trades provides negligible statistical confidence, making the 17.14% drawdown a random noise artifact rather than a validated risk profile. This sample size is far too small to discern any edge or reliable pattern in the price action. You must expand the backtest period significantly to generate a meaningful trade count before drawing any conclusions.

ADDITIONAL METRICS

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