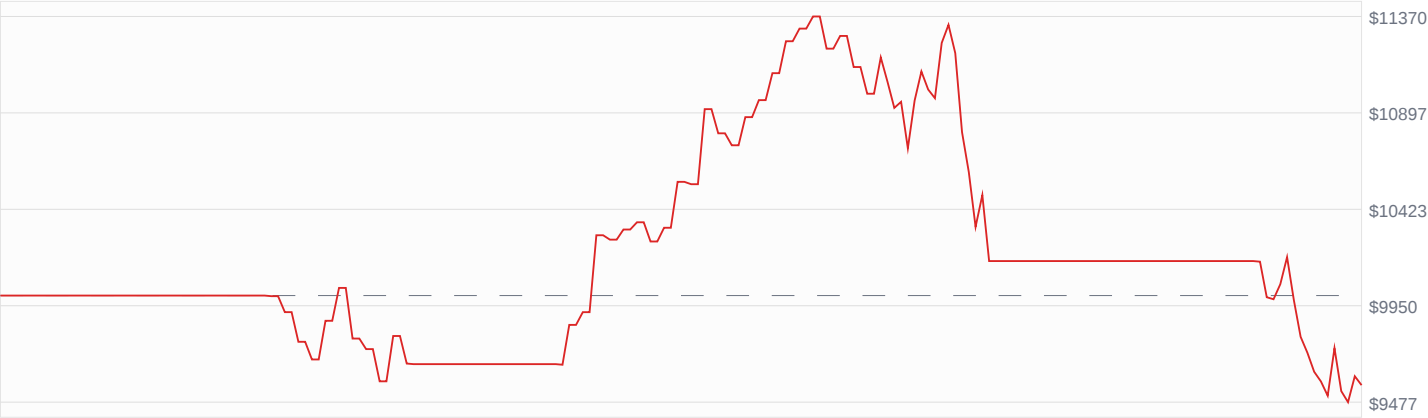




Backtest #36637 · AMZN · EVO_EVOEVOEVOE_v792

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.32	33.3%	-16.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v792 strategy on AMZN failed to capture value, delivering a -4.43% ROI with a negative Sharpe ratio of -0.32. Only three trades occurred, severely limiting statistical confidence and rendering the 33.3% win rate and 16.65% drawdown unreliable metrics for live deployment. The data suggests the current parameters lack robustness against AMZN's volatility, resulting in significant capital erosion. Immediate action requires expanding the backtest window to accumulate a statistically significant sample size before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	-4.43%
Sortino Ratio	-0.23
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9560.24