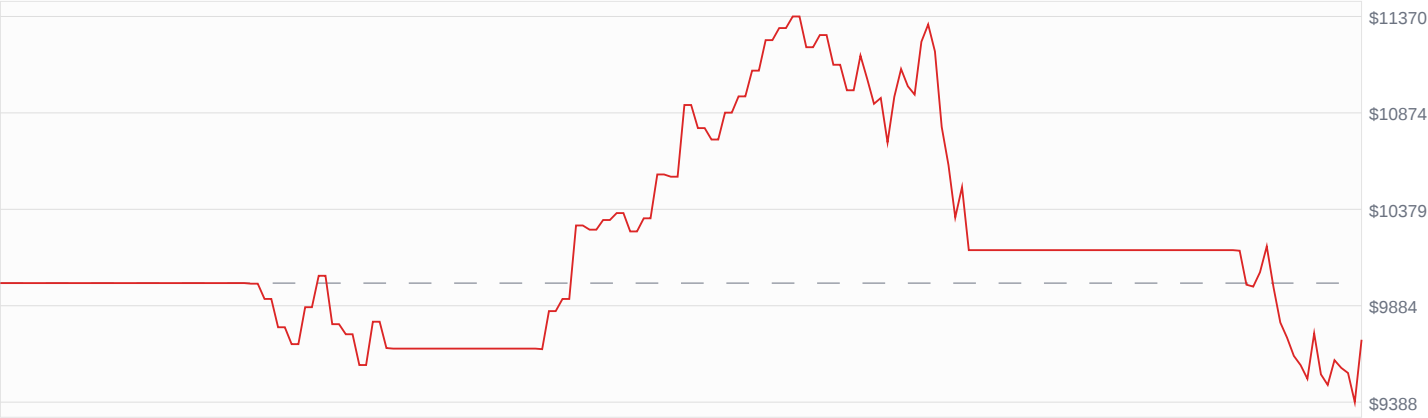




Backtest #37772 · AMZN · EVO_EVOEVOEVOE_v772

ROI	Sharpe	Win Rate	Max Drawdown
-2.94%	-0.17	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v772 strategy on AMZN failed to generate alpha, delivering a negative ROI of -2.94% and a Sharpe ratio of -0.17. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance. The sample size is insufficient to draw reliable conclusions about the strategy's robustness or parameter stability. Adjusting the lookback period or tightening entry filters could improve signal quality and reduce false positives. Institutional capital should remain on standby until the strategy demonstrates a minimum of 50 trades with a positive expectancy.

ADDITIONAL METRICS

CAGR	-2.94%
Sortino Ratio	-0.13
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9708.86