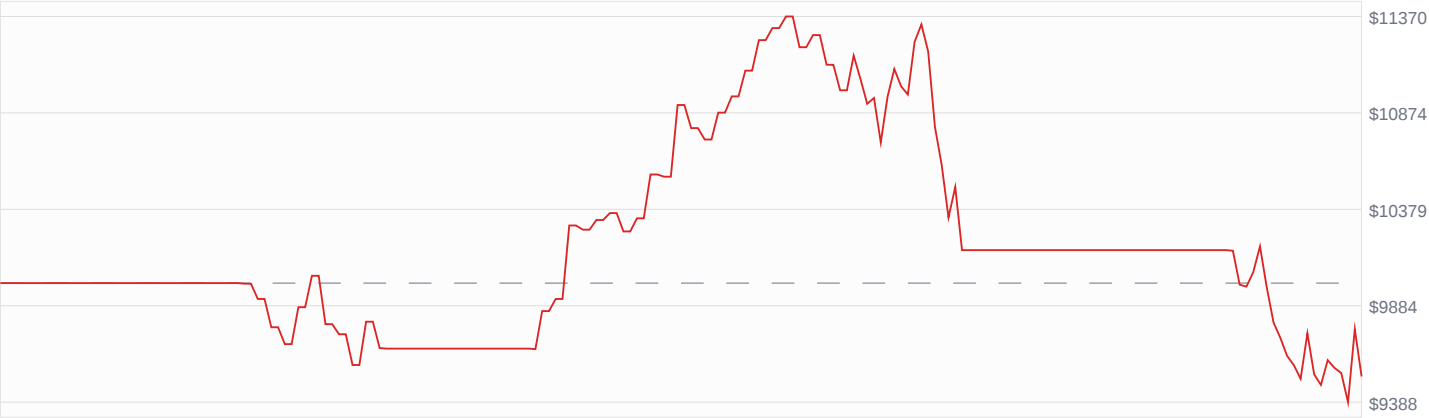




Backtest #51426 · AMZN · EVO_EVOEVOEVOE_v772

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v772 strategy on AMZN failed decisively, delivering a negative ROI of -4.83% with a Sharpe ratio of -0.32. A win rate of 33.3% across only three trades is statistically insignificant and too small to confirm any pattern. The maximum drawdown of 17.43% indicates severe volatility exposure that the capital allocation could not withstand. Increasing the backtest sample size across different market regimes is the necessary next step to validate or discard the logic.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29