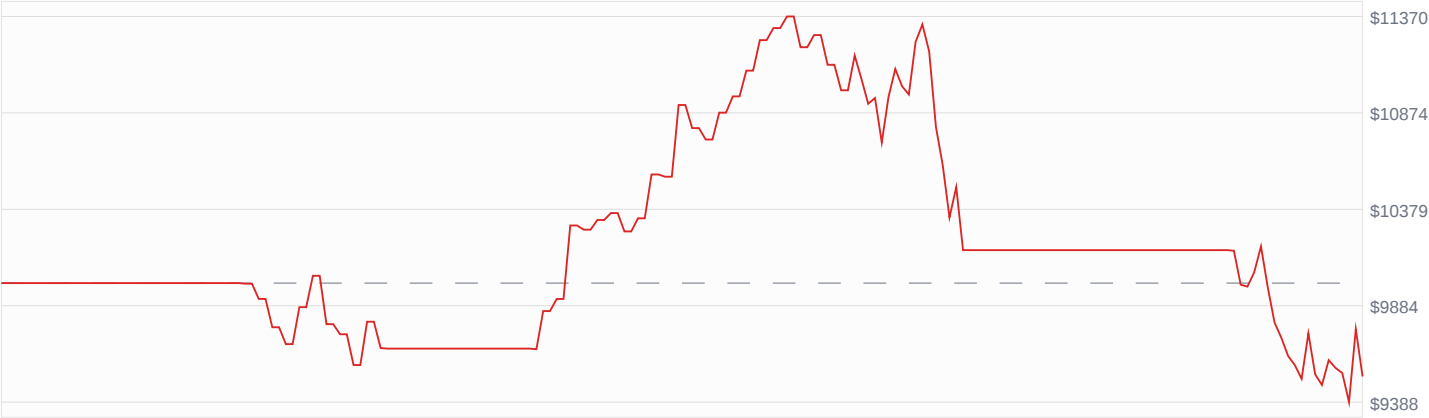




Backtest #52044 · AMZN · EVO_EVOEVOEVOE_v764

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_v764 strategy on AMZN failed to generate positive returns, recording a -4.83% ROI and a negative Sharpe ratio of -0.32. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance. The small sample size prevents any meaningful inference regarding strategy robustness or market adaptability. We must expand the historical testing window or adjust entry filters before deployment. Re-running this backtest on a broader timeframe is the necessary next step.

ADDITIONAL METRICS

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