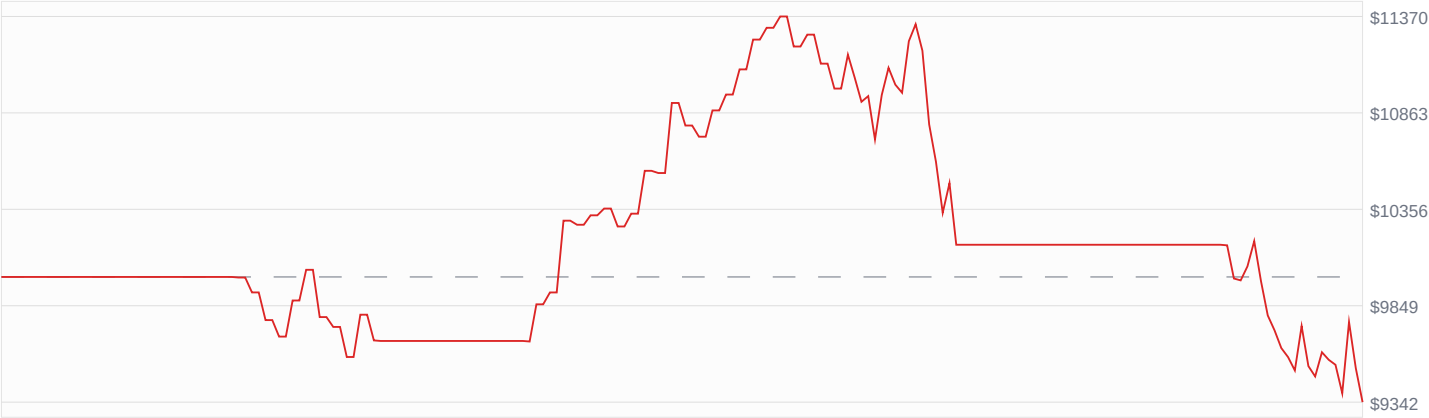




Backtest #56302 · AMZN · EVO_EVOEVOEVOE_v561

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v561 backtest on AMZN failed, delivering negative equity with a 17.84% drawdown. The sample size of three trades provides insufficient statistical confidence to validate the strategy. A 33.3% win rate and negative Sharpe ratio indicate the logic does not capture current market dynamics. We must widen the backtest window to gather more data points before deploying capital.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62