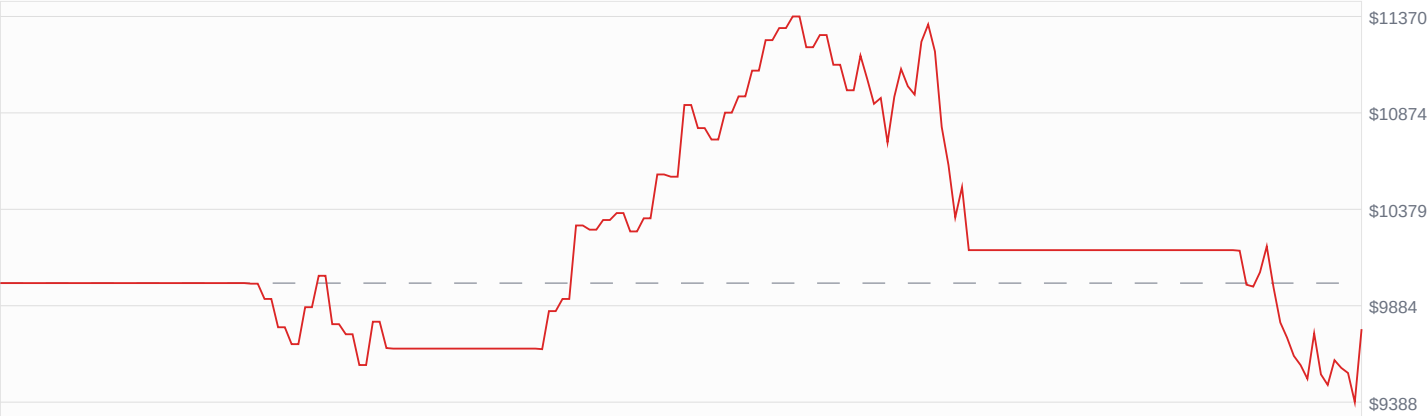




Backtest #47009 · AMZN · EVO_EVOEVOEVOE_v527

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v527 strategy on AMZN failed, posting a negative return of -2.39% with a dismal Sharpe ratio of -0.12. Only three trades occurred, creating a sample size too small to establish statistical confidence in the observed 33.3% win rate. The 17.43% maximum drawdown indicates significant risk exposure relative to the capital deployed. Consequently, the strategy lacks robustness and is not viable for live deployment without further refinement. The immediate next step is to expand the testing window to accumulate at least fifty trades before evaluating parameter optimization.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47