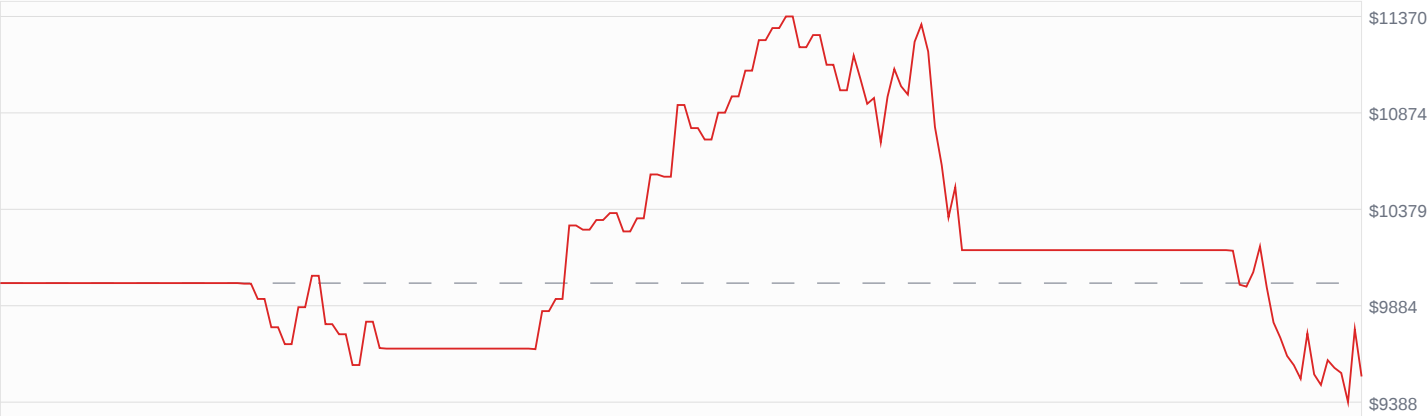




Backtest #50568 · AMZN · EVO_EVOEVOEVOE_v2372

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_v2372 strategy on AMZN generated a -4.83% return with a negative Sharpe ratio of -0.32, indicating a losing trend. The 33.3% win rate and a maximum drawdown of 17.43% suggest the risk management failed to protect capital during the three executed trades. Such a small sample size of only three trades creates statistically insignificant results that cannot reliably predict future performance. The strategy requires immediate parameter optimization to reduce drawdown and increase trade frequency before any live deployment is considered.

ADDITIONAL METRICS

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