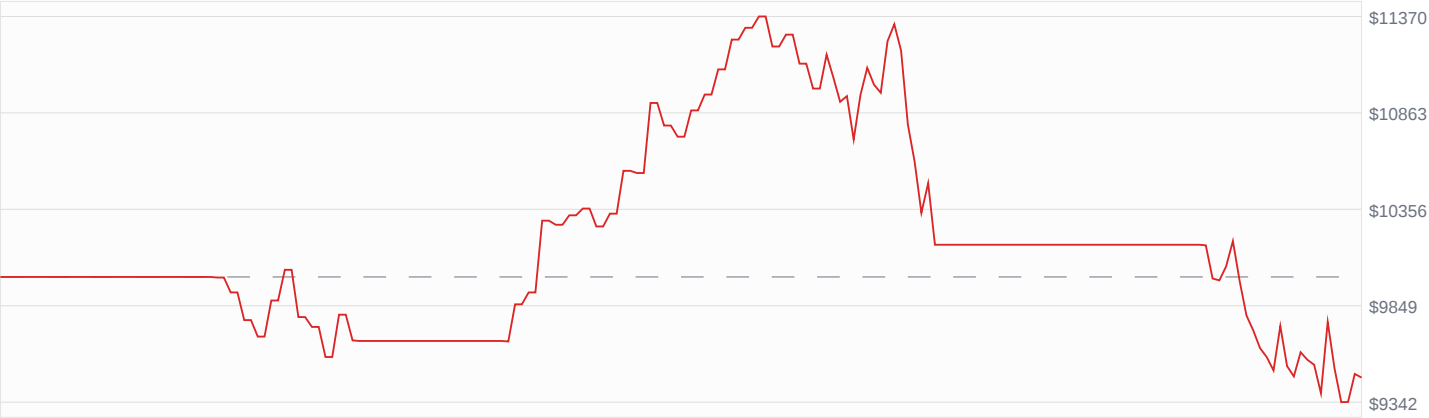




Backtest #57162 · AMZN · EVO_EVOEVOEVOE_v772

ROI	Sharpe	Win Rate	Max Drawdown
-5.32%	-0.36	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v772 strategy on AMZN produced statistically insignificant results given only three trades, rendering the -5.32% drawdown unreliable for live deployment. A win rate of 33.3% combined with a negative Sharpe ratio of -0.36 indicates the approach failed to capture momentum during this specific volatility regime. The sample size is insufficient to validate the edge, and the strategy likely overfitted to noise rather than structural market moves. We must increase the backtest window or adjust entry filters to improve trade frequency before reconsidering live allocation.

ADDITIONAL METRICS

CAGR	-5.32%
Sortino Ratio	-0.28
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9470.81