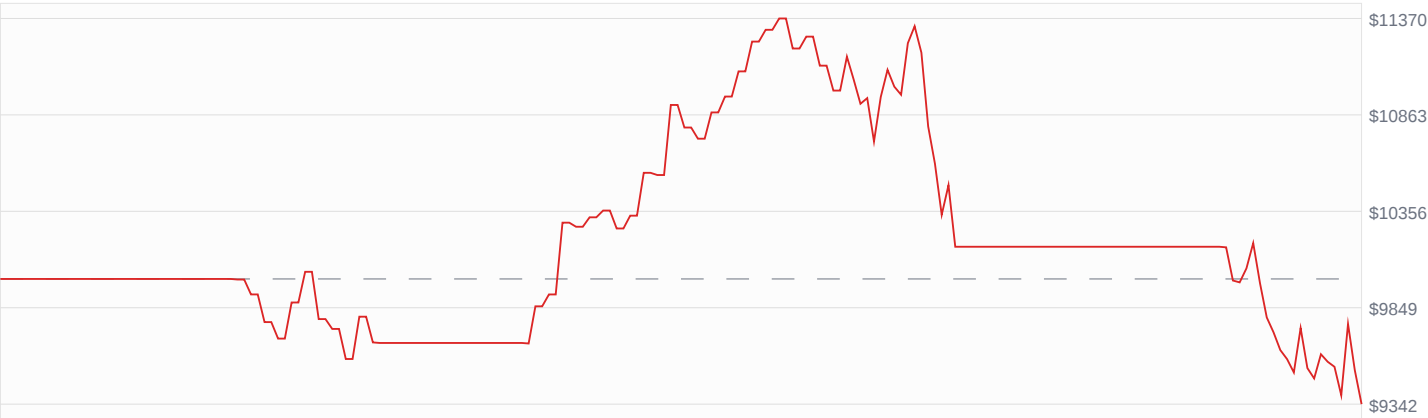




Backtest #55761 · AMZN · EVO_EVOEVOEVOE_v2280

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_v2280 strategy on AMZN failed decisively, losing 6.61% capital with a negative Sharpe of -0.47. Only three trades occurred, rendering the 33.3% win rate statistically insignificant and the 17.84% drawdown highly volatile. The sample size is too small to confirm strategy viability or attribute the loss to specific market conditions. Immediate action requires expanding the test window to gather sufficient data points for robust performance validation. We must adjust entry filters to reduce frequency or pivot the logic entirely before risking live capital.

ADDITIONAL METRICS

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