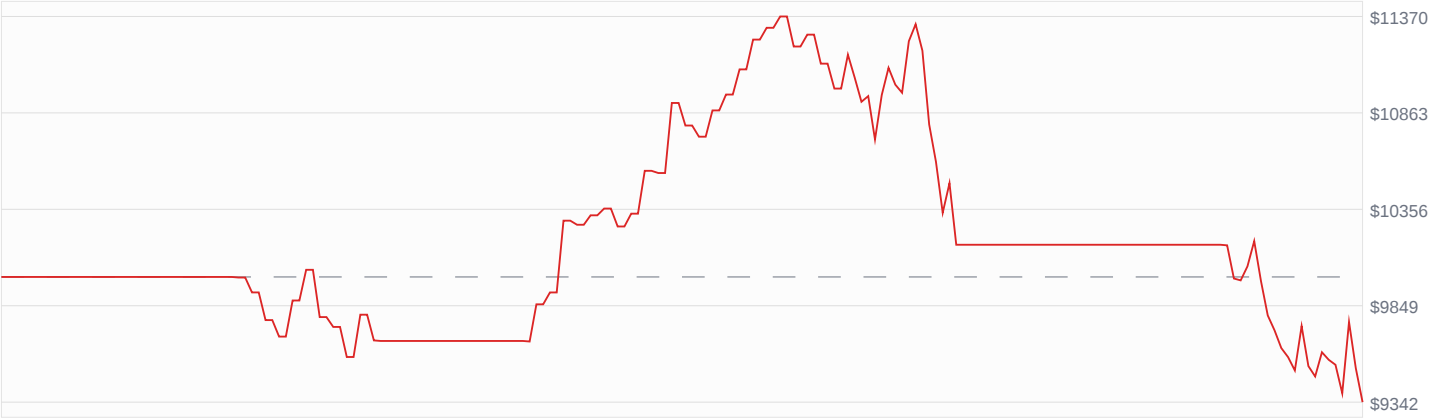




Backtest #53639 · AMZN · EVO_EVOEVOEVOE_v2319

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_v2319 strategy failed on AMZN, posting a -6.61% ROI with a negative Sharpe ratio of -0.47. A mere 33.3% win rate across only 3 trades renders these statistics statistically insignificant and prone to high variance. The 17.84% maximum drawdown indicates substantial risk exposure relative to the tiny sample size of executed transactions. Given the lack of robustness in this short history, we cannot validate the signal logic or confirm any edge. The immediate next step is to run a walk-forward optimization to identify parameter instability before any live deployment.

ADDITIONAL METRICS

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