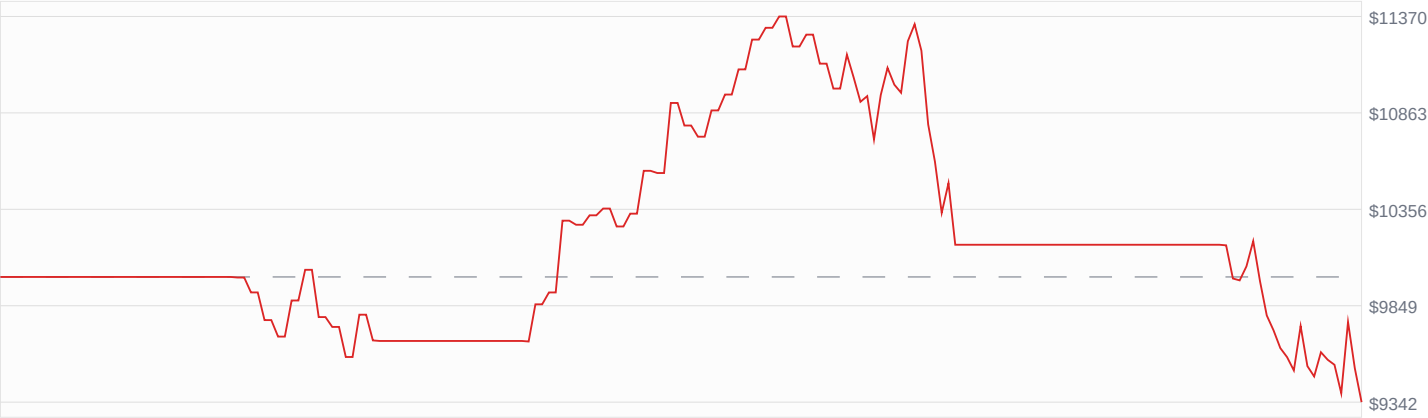




Backtest #52618 · AMZN · EVO_EVOEVOEVOE_v1848

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_v1848 backtest on AMZN shows a net loss of 6.61% with a Sharpe ratio of -0.47, indicating the strategy lacks risk-adjusted edge. The 33.3% win rate and severe 17.84% drawdown suggest poor execution in volatile conditions. Only three total trades make these statistical results highly unreliable and prone to overfitting noise. A robust sample size of at least 50 trades is needed before drawing definitive conclusions about performance. The next step must be to retest with adjusted entry filters or a longer time horizon to validate validity.

ADDITIONAL METRICS

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