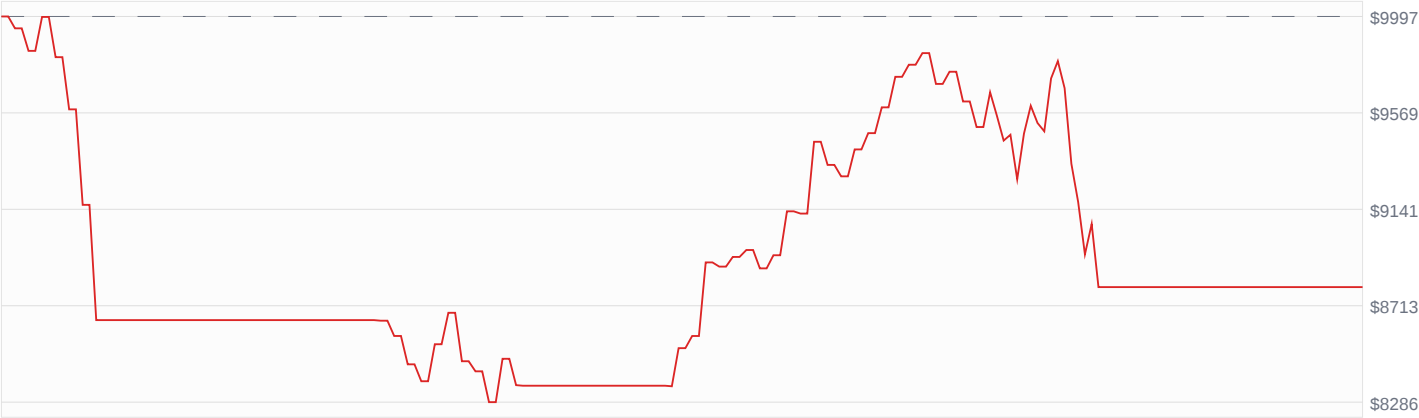




Backtest #30082 · AMZN · EVO_EVOEVOEVOE_v842

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v842 strategy on AMZN suffered a 17.14% drawdown and -12.04% ROI with a -0.94 Sharpe ratio. The 33.3% win rate across only three trades offers no statistical confidence, making the results noise rather than signal. The negative Sharpe indicates risk-adjusted performance is worse than a buy-and-hold benchmark. Immediate parameter recalibration is required before any live deployment. The sample size is too small to validate the edge.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05