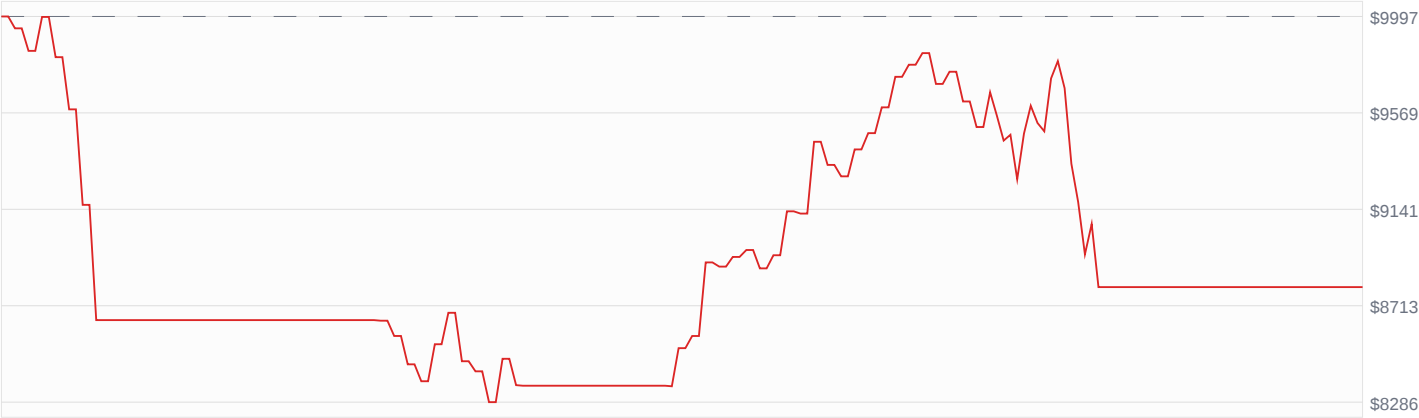




Backtest #33256 · AMZN · EVO_EVOEVOEVOE_v804

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_v804 strategy failed on AMZN, delivering a negative ROI of -12.04% and a damaging Sharpe ratio of -0.94 across only three trades. A win rate of 33.3% and a maximum drawdown of 17.14% indicate severe underperformance, but the sample size is statistically insignificant and likely overfit to noise rather than capturing a robust alpha. The bot's logic appears misaligned with current AMZN volatility, suggesting the parameters require immediate recalibration before real capital deployment. We should re-run a parameter sweep with tighter stop-loss levels and a minimum trade filter to validate signal quality before reconsidering this approach.

ADDITIONAL METRICS

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