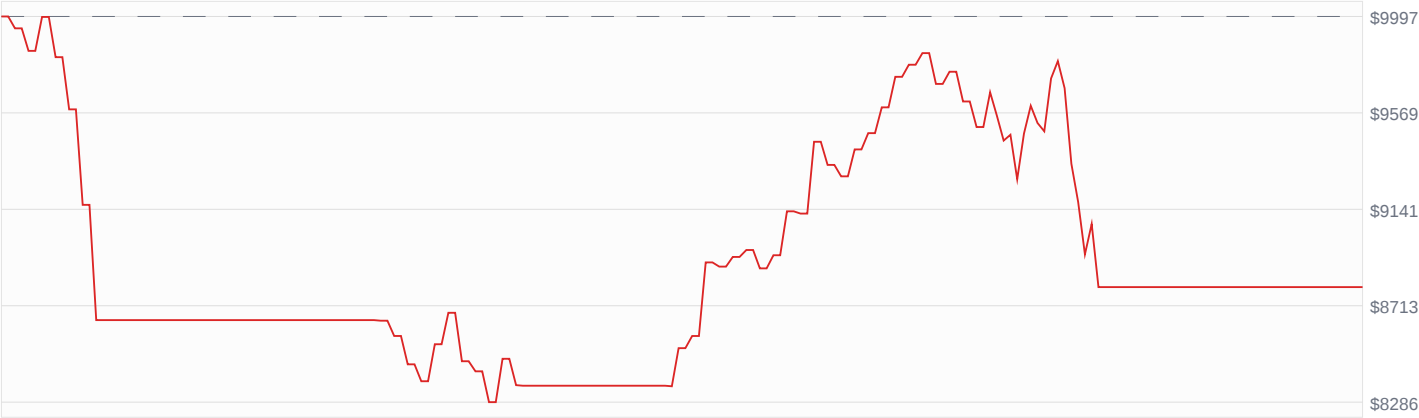




Backtest #33913 · AMZN · EVO_EVOEVOEVOE_v659

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_EVOEVOE_v659 strategy on AMZN failed to generate alpha, posting a -12.04% ROI with a negative Sharpe ratio of -0.94 and a severe 17.14% drawdown. Statistical confidence is negligible given only three trades, rendering the 33.3% win rate and capital erosion to \$8,796.05 a non-predictive sample of poor execution or adverse market conditions. The strategy likely suffered from overfitting or misaligned entry parameters on this specific asset, necessitating a complete review of the signal logic. The immediate next step is to run a parameter optimization grid search across different timeframes before re-deploying.

ADDITIONAL METRICS

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