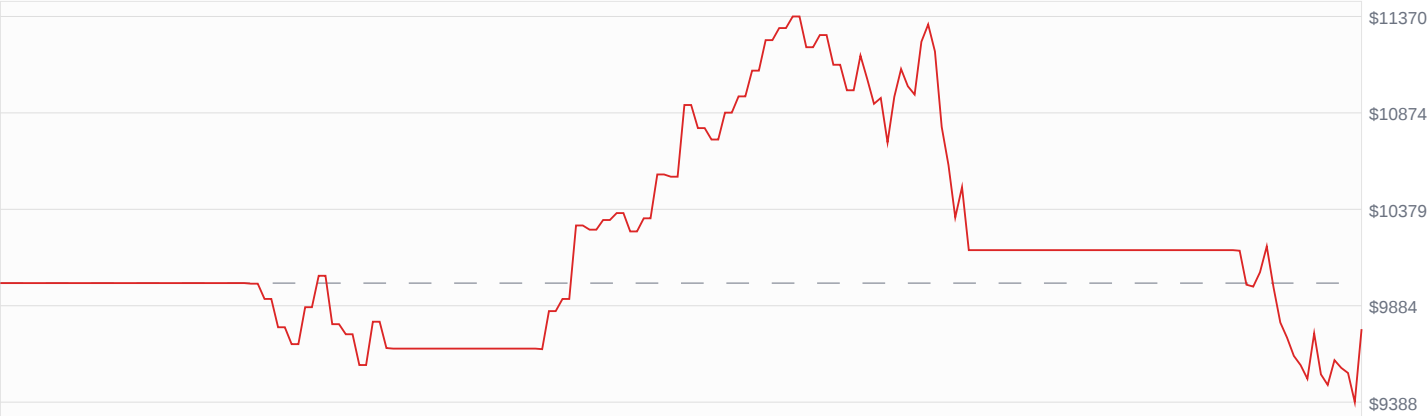




Backtest #44742 · AMZN · EVO_EVOEVOEVOE_v2106

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2106 strategy failed on AMZN with a 33.3% win rate and a catastrophic 17.43% drawdown over only three trades. The negative Sharpe ratio of -0.12 and -2.39% ROI indicate a statistically insignificant sample size that lacks the power to validate any edge. Such low trade counts prevent reliable parameter optimization, suggesting the current logic is overfit to noise rather than capturing a genuine market pattern. We must increase sample size or adjust entry filters before deploying capital, as current results confirm the need for stricter risk controls.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47