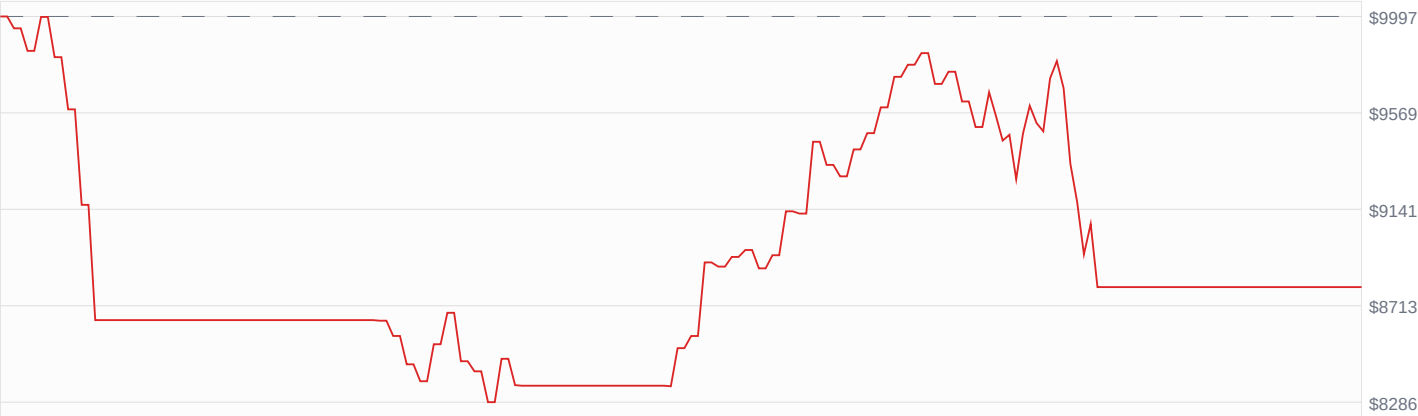




Backtest #27660 · AMZN · EVO_EVOEVOEVOE_v2025

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 AMZN EVO_EVOEVOEVOE_v2025 strategy lost 12.04% with a Sharpe of -0.94, signaling negative risk-adjusted returns. The 33.3% win rate across only 3 trades is statistically meaningless, offering no confidence in the edge. A 17.14% drawdown further underscores the strategy's fragility. The sample size is too small to draw reliable conclusions. Next, run 100+ trades across multiple regimes to validate robustness.

ADDITIONAL METRICS

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