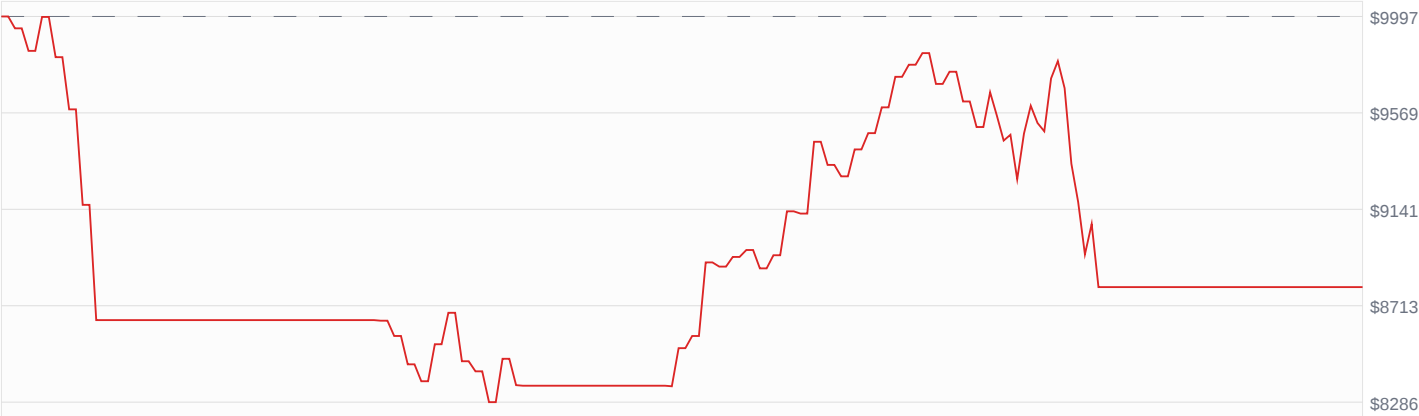




Backtest #27668 · AMZN · EVO_EVOEVOEVOE_v2036

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v2036 strategy for AMZN failed to generate alpha, yielding a -12.04% ROI with a negative Sharpe of -0.94. A win rate of 33.3% across only three trades indicates severe statistical noise, rendering the results insignificant and unreliable. The 17.14% max drawdown further highlights excessive risk relative to the minimal trade count, exposing the portfolio to unnecessary volatility. This sample size is far too small to validate any edge, suggesting the underlying logic is likely overfitted or fundamentally flawed. The immediate next step is to expand the backtest window to include at least 100 trades to establish statistical significance before any further optimization.

ADDITIONAL METRICS

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