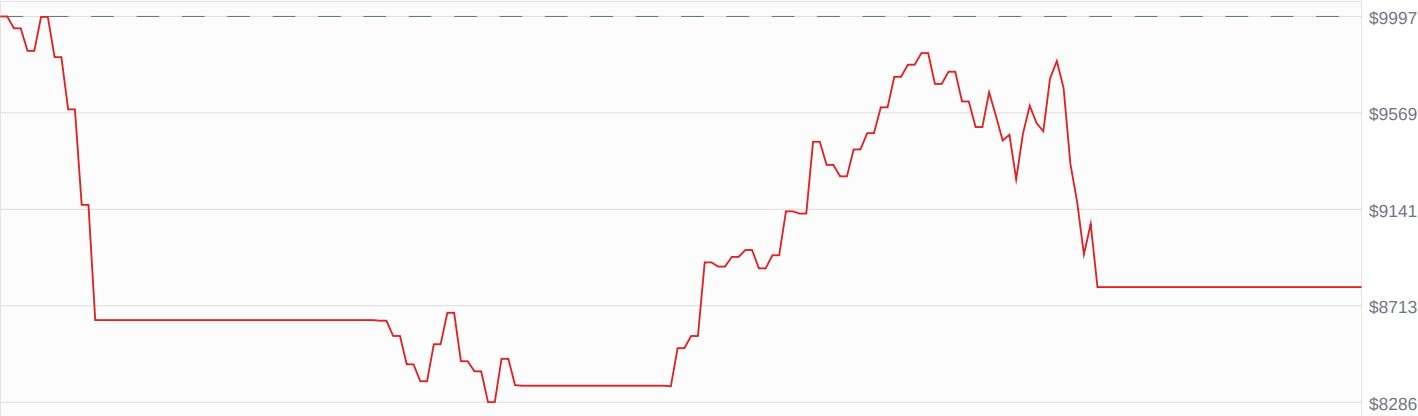




Backtest #34148 · AMZN · EVO_EVOEVOEVOE_v734

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_v734 backtest on AMZN failed decisively, generating a -12.04% return with a negative Sharpe ratio of -0.94 and a severe 17.14% drawdown. The strategy's 33.3% win rate across only three trades is statistically insignificant and insufficient to confirm any edge over random noise. Such a limited sample size renders the negative performance inconclusive, potentially masking a robust strategy that merely encountered an extreme bearish anomaly. I recommend expanding the simulation window or adjusting entry filters to validate whether the logic holds under different volatility regimes.

ADDITIONAL METRICS

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