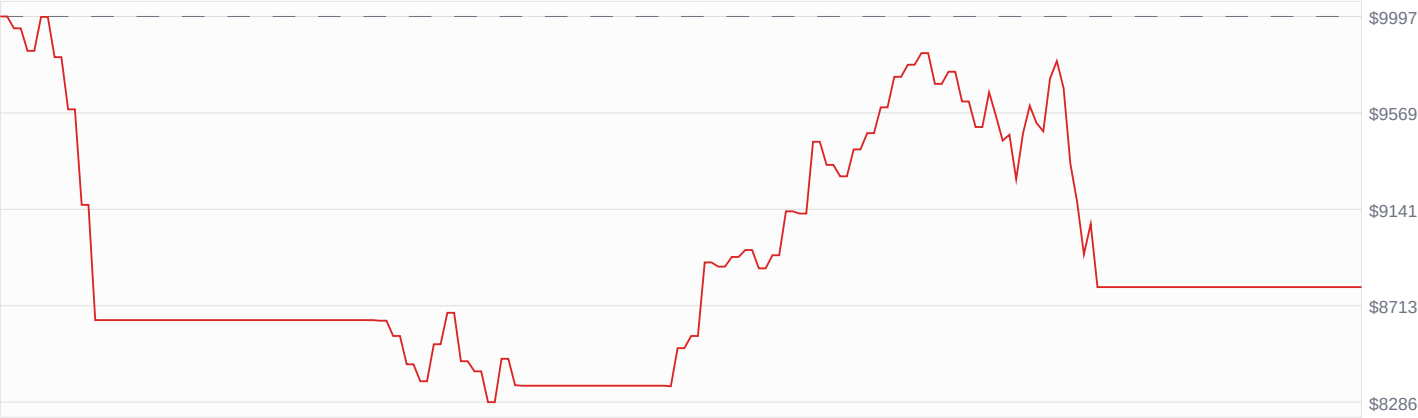




Backtest #34994 · AMZN · EVO_EVOEVOEVOE_v1692

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 backtest for AMZN using the EVO_EVOEVOEVOE_v1692 strategy resulted in a negative ROI of -12.04%, with a Sharpe ratio of -0.94. The win rate was relatively low at 33.3%, and the maximum drawdown was significant at 17.14%. This indicates that while the strategy had some success, it also faced substantial losses. Given the small sample size, the results should be interpreted with caution. A concrete next step would be to conduct a thorough review of the strategy's performance, focusing on identifying areas for improvement and refining the trading logic.

ADDITIONAL METRICS

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