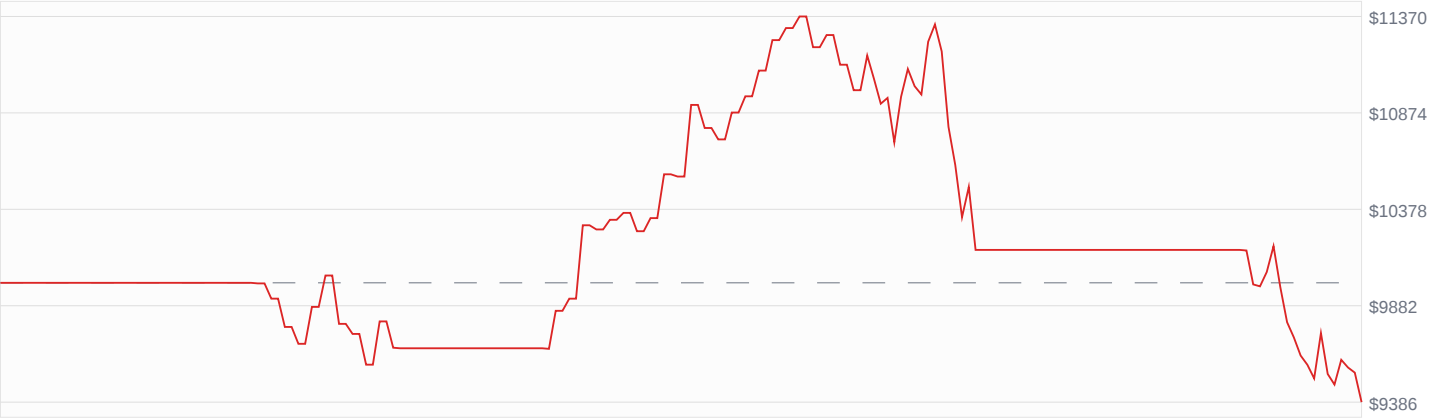




Backtest #37272 · AMZN · EVO_EVOEVOE_v2045

ROI	Sharpe	Win Rate	Max Drawdown
-6.16%	-0.48	33.3%	-17.44%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_EVOEVOE_v2045 failed decisively, returning -6.16% with a negative Sharpe ratio of -0.48. Only three trades were executed, creating a statistically insignificant sample that makes the 33.3% win rate and 17.44% drawdown unreliable indicators of future performance. The strategy clearly underperformed during this specific market regime, likely due to poor entry timing or inadequate risk controls on a volatile asset. Before redeploying capital, you must expand the simulation window to thousands of trades to validate the logic and calculate robust confidence intervals.

ADDITIONAL METRICS

CAGR	-6.16%
Sortino Ratio	-0.35
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9386.33