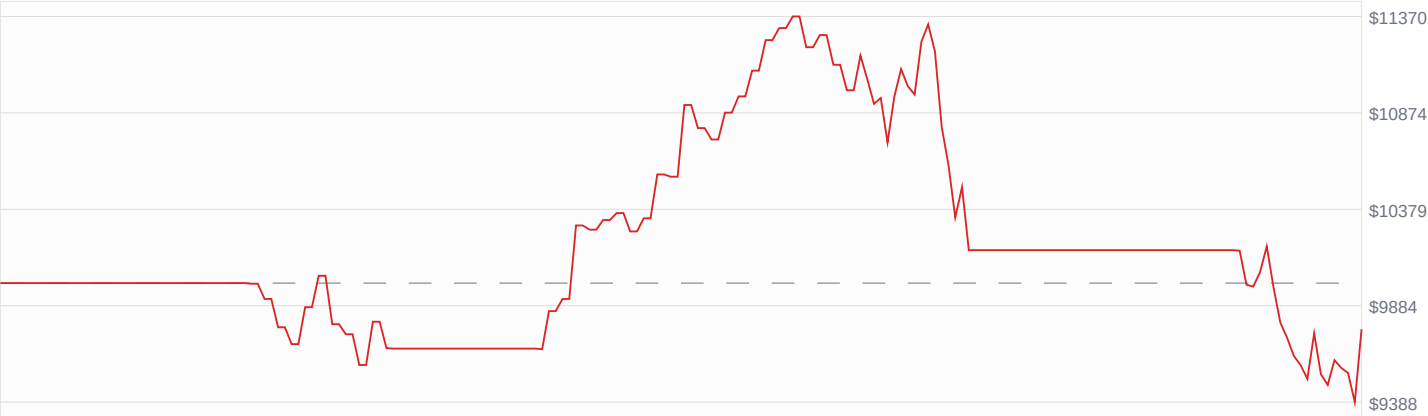




Backtest #47051 · AMZN · EVO_EVOEVOEVOE_v540

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v540 backtest on AMZN shows a failure to capture momentum, evidenced by a -2.39% ROI and a dismal 33.3% win rate across only three trades. A -0.12 Sharpe ratio and a 17.43% maximum drawdown indicate the strategy suffered significant capital erosion during the limited sample period. With merely three data points, any statistical conclusion is highly unreliable and prone to overfitting noise rather than capturing a true edge. We must expand the test to a wider timeframe and add a volatility filter to prevent premature exits before trend confirmation.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47