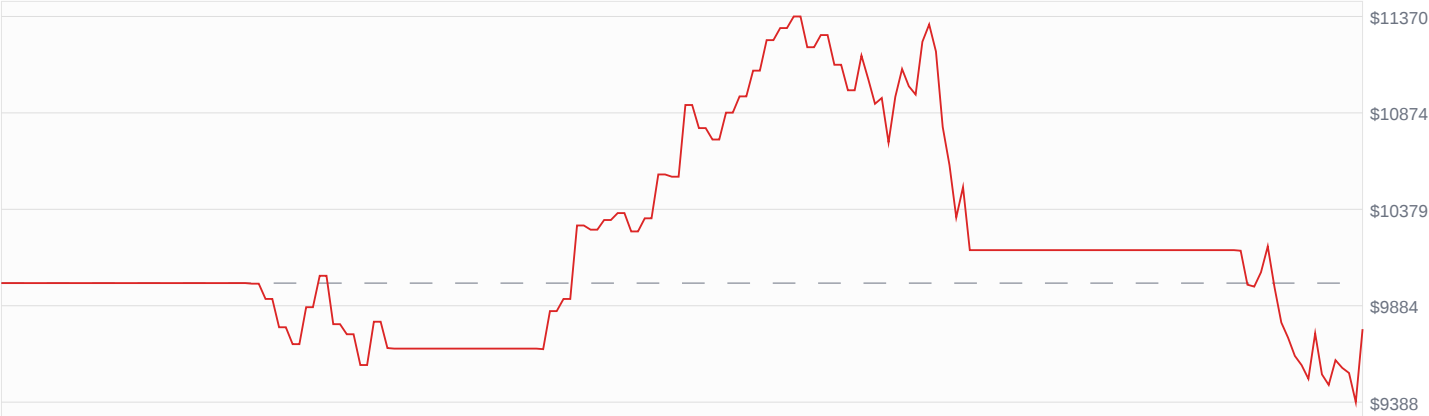




Backtest #47356 · AMZN · EVO_EVOEVOEVOE_v840

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 backtest for AMZN with the EVO_EVOEVOEVOE_v840 strategy shows a negative ROI of -2.39% and a poor Sharpe ratio of -0.12, indicating a failing signal generation mechanism. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance, rendering any performance conclusions unreliable. The strategy failed to capture meaningful trends, resulting in a final capital of \$9,763.47, which suggests aggressive parameters or poor entry timing. I recommend re-running the backtest with a larger lookback period to gather sufficient data points before adjusting the logic. This sample size is too small to validate or discard the strategy with confidence.

ADDITIONAL METRICS

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