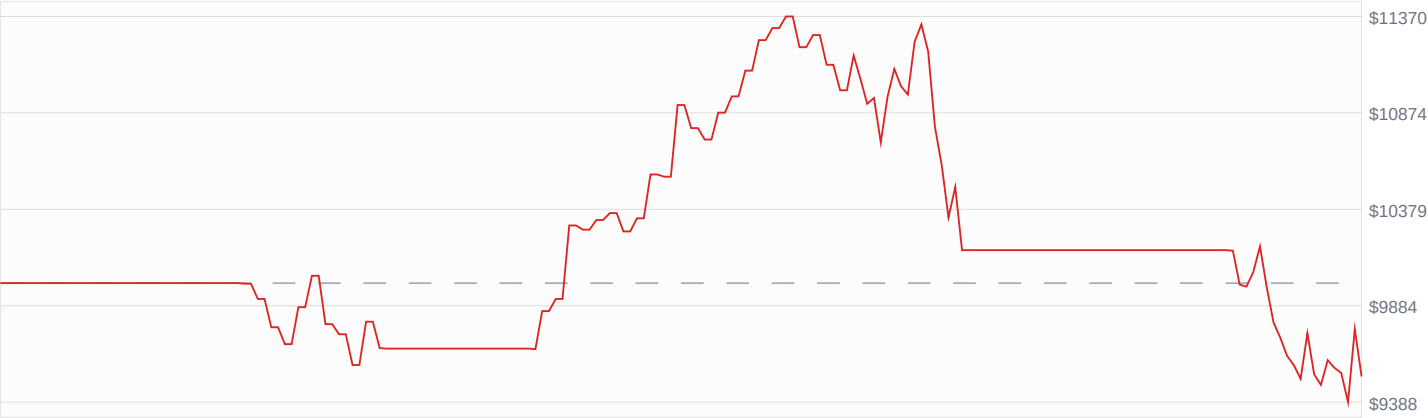




Backtest #51328 · AMZN · EVO_EVOEVOEVOE_v597

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v597 strategy failed on AMZN with a -4.83% ROI and a negative Sharpe ratio of -0.32, indicating a net loss relative to risk-free returns. A mere 33.3% win rate across only three trades provides statistically insignificant results, rendering the drawdown of 17.43% highly volatile and non-representative of long-term performance. The severe underperformance suggests the entry logic triggers too frequently during adverse market conditions without adequate filtering. We must increase the minimum trade threshold to at least 50 executions before concluding the strategy is flawed. Next steps involve re-running the backtest with adjusted stop-loss parameters and a longer lookback period to validate robustness.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29