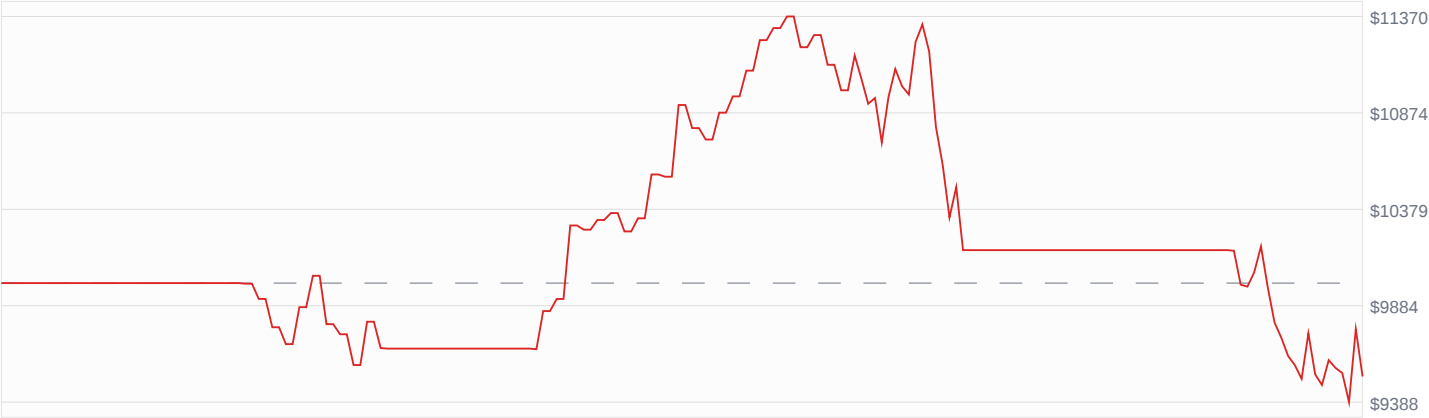




Backtest #51969 · AMZN · EVO_EVOEVOEVOE_v2202

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_v2202 strategy on AMZN failed to generate alpha, delivering negative returns with a weak Sharpe of -0.32 and a prohibitive drawdown of 17.43%. Only three trades occurred during the simulation, rendering the win rate of 33.3% statistically insignificant and the risk metrics unreliable. The severe drawdown suggests a breakdown in the strategy's risk management logic under current market conditions. To validate the approach, run a new backtest with expanded lookback data and a wider stop-loss to filter out noise. Until the sample size supports statistical confidence, the strategy remains non-operational for capital deployment.

ADDITIONAL METRICS

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