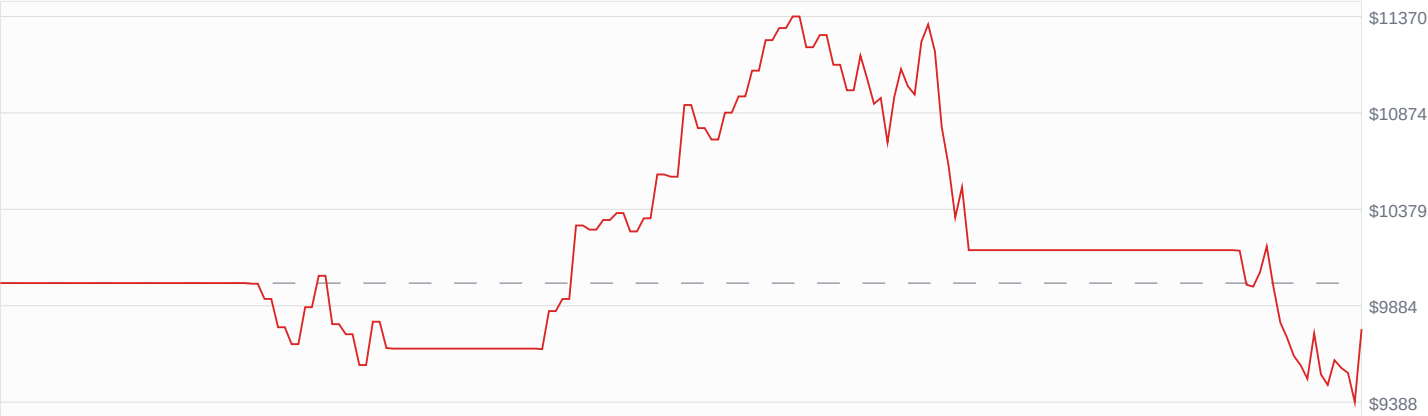




Backtest #49570 · AMZN · EVO_EVOEVOEVOE_v2046

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_v2046 backtest on AMZN failed decisively, showing a -2.39% ROI and a negative Sharpe ratio of -0.12 driven by a single loss that erased capital. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance and cannot confirm strategy failure. The sample size is too small to distinguish between bad luck and flawed logic, rendering the negative performance inconclusive at this stage. A concrete next step is to run a longer backtest on a wider date range to accumulate sufficient trades for valid statistical inference.

ADDITIONAL METRICS

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