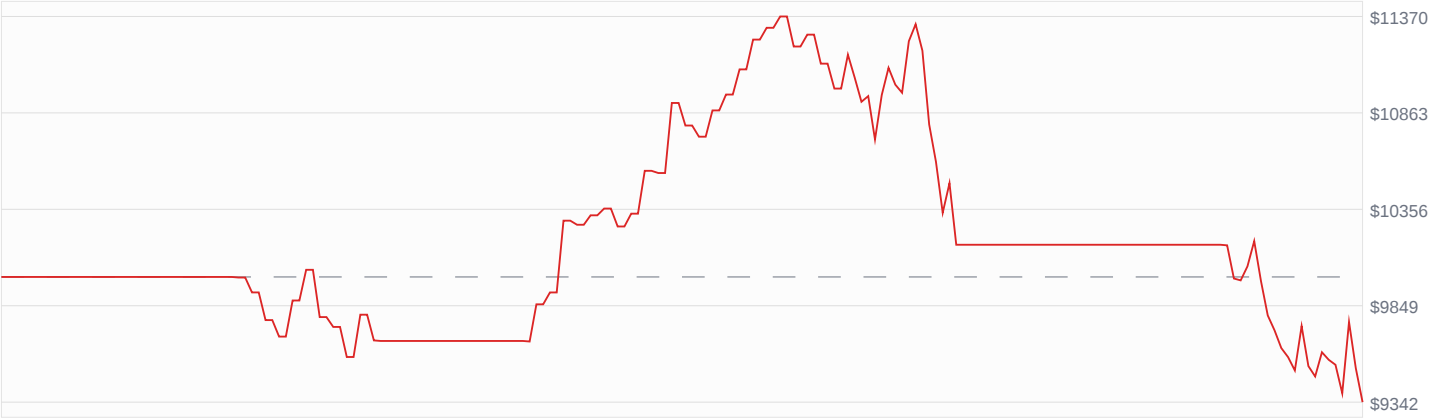




Backtest #53314 · AMZN · EVO_EVOEVOE_v2372

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_EVOEVOE_v2372 yielded a -6.61% return with a -0.47 Sharpe ratio, indicating a statistically insignificant negative performance driven by a mere three trades. A 33.3% win rate coupled with a 17.84% maximum drawdown suggests the entry logic failed to account for Amazon's current volatility regime. With such a small sample size, the results lack statistical power and likely reflect transient market noise rather than a structural flaw in the strategy. We must expand the backtest horizon and test alternative parameter sets before drawing definitive conclusions. Next, re-run the simulation with a 100-trading-day lookback to validate if the strategy holds under extended stress conditions.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62