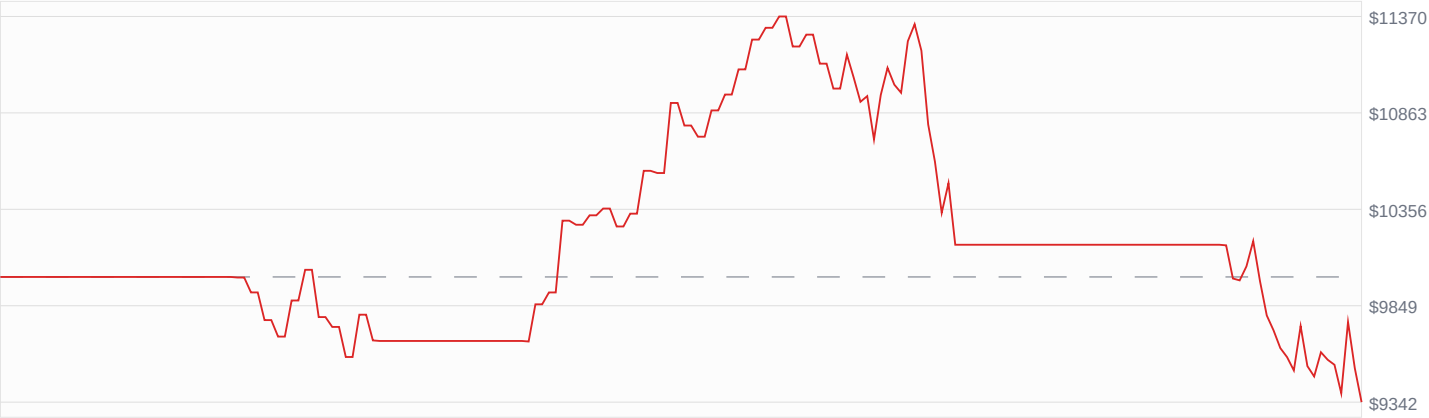




Backtest #54001 · AMZN · EVO_EVOEVOEVOE_v1716

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 backtest for AMZN under the EVO strategy shows a sharp decline with a -6.61% return and a negative Sharpe ratio, indicating poor risk-adjusted performance. With only three trades executed, the statistical confidence in these results is negligible, making the 33.3% win rate and 17.84% drawdown unreliable indicators of future behavior. The strategy likely failed to filter out low-volatility periods or overfitted to noise given the minimal transaction history. We must increase the sample size by running a longer simulation or adjusting entry thresholds to validate the logic before deployment.

ADDITIONAL METRICS

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