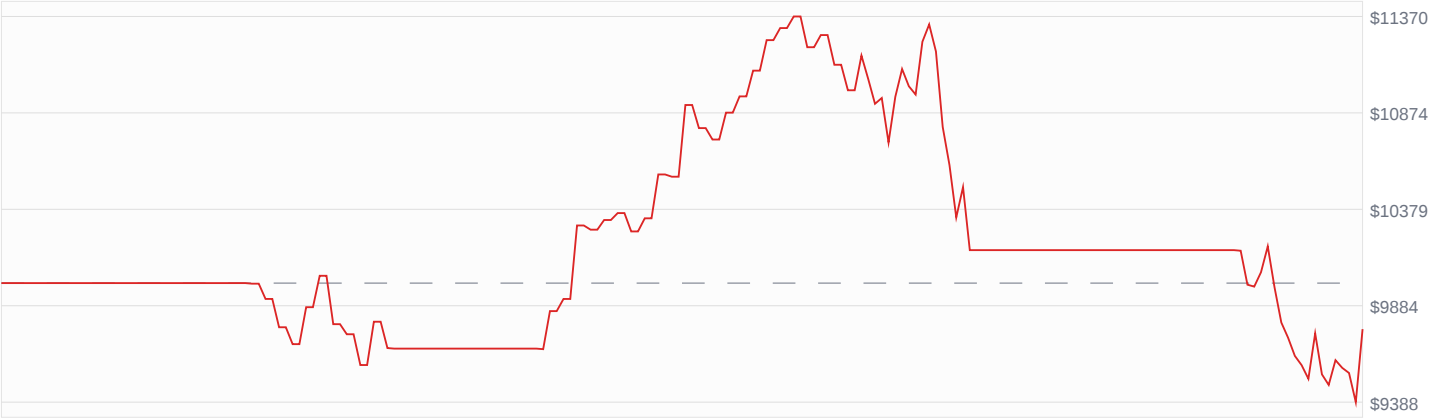




Backtest #47931 · AMZN · EVO_EVOEVOEVOE_v764

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 AMZN backtest for EVO_EVOEVOEVOE_v764 failed to generate positive returns, posting a negative ROI of -2.39% and a Sharpe ratio of -0.12. With only three trades executed, the sample size is insufficient to draw statistically significant conclusions about the strategy's efficacy. A maximum drawdown of 17.43% indicates high volatility exposure that likely outweighed the few successful entries captured. The 33.3% win rate suggests the entry logic is not robust enough to navigate current market conditions for this specific ticker. A concrete next step is to reduce position sizing or filter entries based on higher relative volume to improve signal reliability.

ADDITIONAL METRICS

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