



Backtest #33086 · AMZN · EVO_EVOEVOEVOE_v797

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest for AMZN using the EVO_EVOEVOEVOE_v797 strategy resulted in a negative ROI of -12.04%, with a Sharpe ratio of -0.94, a win rate of 33.3%, and a maximum drawdown of 17.14%. With a sample size of 3 trades, the statistical significance of these results is limited. A concrete next step would be to optimize the strategy parameters further using backtesting to mitigate the potential for better performance with more trades.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05