



Backtest #33384 · AMZN · EVO_EVOEVOEVOG_v500

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 AMZN backtest for EVO_EVOEVOEVOG_v500 failed, delivering a -12.04% ROI with only three trades, which renders the negative Sharpe ratio and 33% win rate statistically meaningless. The severe 17.14% drawdown indicates a strategy breakdown rather than normal variance, as such extreme risk exposure is unsustainable at this sample size. We lack confidence in these results to generalize the strategy's viability without significantly more historical data points. The immediate next step is to re-evaluate the entry logic with a stricter filter or extended lookback period to prevent similar drawdowns. This analysis is for educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

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