



Backtest #33556 · AMZN · EVO_EVOEVOEVOE_v546

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 EVO_EVOEVOEVOE_v546 backtest on AMZN yielded a -12.04% ROI with a negative Sharpe ratio of -0.94, indicating a flawed strategy that failed to capture upside while suffering a 17.14% peak drawdown. With only three total trades, the 33.3% win rate lacks statistical significance, rendering these metrics unreliable predictors of future performance. The sparse trade count suggests the signal logic was too restrictive or the market regime was unfavorable, preventing sufficient sample generation. We must broaden the parameter sweep or adjust entry filters to increase trade frequency before drawing definitive conclusions on viability. This approach is strictly educational and does not constitute investment advice.

ADDITIONAL METRICS

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