



Backtest #33645 · AMZN · EVO_EVOEVOEVOE_v572

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 the AMZN using the EVO_EVOEVOEVOE_v572 strategy resulted in a -12.04% ROI, a Sharpe ratio of -0.94, and a win rate of 33.3%. This indicates underperformance against the market. The max drawdown reached 17.14%, which is significant and requires careful management to mitigate risk. Given the limited number of trades (3), statistical confidence is limited, and further optimization is necessary. A concrete next step would be to conduct a thorough backtesting with a larger sample size to validate the strategy's viability.

ADDITIONAL METRICS

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