



Backtest #33957 · AMZN · EVO_EVOEVOEVOE_v675

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v675 strategy for AMZN resulted in a negative ROI of -12.04%, with a Sharpe ratio of -0.94, indicating significant underperformance. The strategy had a win rate of 33.3% and experienced a max drawdown of 17.14%, showing substantial risk. With 3 trades executed, the final capital decreased to \$8796.05, suggesting a need for reevaluation. A concrete next step would be to adjust the strategy parameters or consider diversification to mitigate risk and improve performance.

ADDITIONAL METRICS

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