



Backtest #35770 · AMZN · EVO_EVOEVOE_v792

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 strategy EVO_EVOEVOE_v792 failed decisively, delivering a -12.04% return with a negative Sharpe ratio of -0.94. Only three trades executed, resulting in a statistically insignificant win rate of 33.3% and a severe 17.14% maximum drawdown. Such a shallow sample size renders these metrics unreliable for live deployment or meaningful risk assessment. We must immediately broaden the historical window to accumulate more trade data and validate whether the signal logic is fundamentally flawed.

ADDITIONAL METRICS

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