



Backtest #38322 · AMZN · EVO_EVOEVOEVOG_v476

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v476 backtest on AMZN failed to generate alpha, showing a negative ROI of -2.39% and a Sharpe ratio of -0.12, which indicates the strategy is underperforming the risk-free rate. With only three trades executed, the statistical significance of this result is negligible, making the 33.3% win rate and 17.43% drawdown unreliable predictors of future performance. The low trade count suggests the signal logic is too restrictive or the market regime is currently hostile to this specific entry criteria. Immediate action requires increasing the sample size by running a longer backtest on higher frequency data or adjusting parameters to trigger more frequent signals.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47