



Backtest #38643 · AMZN · EVO_EVOEVOEVOE_v614

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 AMZN backtest for EVO_EVOEVOEVOE_v614 shows a significant underperformance with negative returns and a Sharpe ratio of -0.12, indicating a strategy that lost capital relative to the risk-free rate. A win rate of 33.3% combined with only three total trades reveals an extremely low sample size that precludes any meaningful statistical confidence in these results. The severe 17.43% maximum drawdown suggests the entry logic lacks adequate protection during volatility spikes, while the loss of over 2% of capital highlights poor risk-adjusted outcomes. Given the insufficient trade frequency to validate performance, the immediate next step is to broaden the parameter search space or apply stricter filters to generate a larger, more

ADDITIONAL METRICS

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