



Backtest #47594 · AMZN · EVO_EVOEVOEVOE_v686

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_v686 shows a -2.39% loss with a 33.3% win rate, indicating the strategy failed to generate alpha on this sample. A mere three trades and a -0.12 Sharpe ratio provide insufficient statistical confidence to validate the approach or any observed trend. The strategy suffered a 17.43% peak-to-valley drawdown, signaling excessive risk exposure relative to the limited opportunity set. Given the low trade count, the results likely reflect random noise rather than a systematic edge. The next step is to optimize entry filters or reduce position sizing to improve the risk-adjusted return profile.

ADDITIONAL METRICS

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