



Backtest #47595 · AMZN · EVO_EVOEVOE_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_EVOEVOE_v686 failed, posting a -2.39% ROI and -0.12 Sharpe with a 17.43% drawdown. Such poor performance stems entirely from a sample of only three trades, rendering any statistical conclusions invalid. The 33.3% win rate indicates the signal logic is currently misaligned with current market volatility. We must increase the sample size before adjusting parameters, as this result lacks predictive value. The immediate next step is to run a fresh simulation on AMZN with tighter entry filters to validate the strategy's robustness.

ADDITIONAL METRICS

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