



Backtest #47932 · AMZN · EVO_EVOEVOEVOE_v764

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_EVOEVOEVOE_v764 strategy on AMZN produced a -2.39% return with a -0.12 Sharpe ratio, indicating a statistically weak and trending-down performance. A mere 33.3% win rate and a 17.43% maximum drawdown across only three trades suggest the sample size is insufficient to validate the edge. This loss is likely noise rather than a systemic flaw, given the extremely low trade volume which prevents any meaningful confidence interval calculation. We must increase the lookback period or adjust entry filters to generate more data points before claiming the strategy is unprofitable.

ADDITIONAL METRICS

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