



Backtest #49290 · AMZN · EVO_EVOEVOEVOE_v772

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_v772 strategy on AMZN failed to generate alpha, delivering a -2.39% ROI and a negative Sharpe ratio of -0.12 over a sample of only three trades. With a win rate of 33.3% and a maximum drawdown of 17.43%, the strategy lacks statistical significance and is currently unprofitable. Such a low trade count renders any performance metrics unreliable and suggests the entry logic requires recalibration. I recommend running a new backtest with tighter entry filters to validate the setup before live deployment.

ADDITIONAL METRICS

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