



Backtest #49827 · AMZN · EVO_EVOEVOEVOE_v1848

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_v1848 backtest on AMZN shows a -2.39% return with a negative Sharpe of -0.12, indicating a losing trend. Only 3 trades were executed, producing a 33.3% win rate and a 17.43% max drawdown, which renders any statistical inference unreliable due to extreme sample scarcity. The strategy likely failed to adapt to Amazon's recent volatility, as the low trade count suggests either an over-filtered signal or a complete lack of market entry. We cannot validate robustness without at least 50 trades to smooth out random noise. The immediate next step is to backtest this logic on a wider dataset or adjust entry thresholds to trigger more frequently.

ADDITIONAL METRICS

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