



Backtest #55828 · AMZN · EVO_EVOEVOEVOE_v2257

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2257 backtest on AMZN reveals a failed signal generation process, evidenced by a mere three trades and a negative Sharpe ratio of -0.47. With a win rate of 33.3% and a maximum drawdown of 17.84%, the strategy lacks the statistical significance to be considered robust, given such a small sample size. The negative ROI of -6.61% indicates that the entry logic consistently entered positions against the prevailing momentum during this period. The lack of trade frequency suggests the filters were too restrictive or the market regime was unsuitable for this specific parameter set. A concrete next step is to widen the lookback periods for trend confirmation to capture more market noise and generate sufficient trade data

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62