



Backtest #44184 · AMZN · EVO_EVOEVOEVOE_v2029

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 strategy failed to generate alpha on AMZN, posting a negative ROI of -2.39% and a Sharpe ratio of -0.12. The 33.3% win rate and 17.43% drawdown indicate poor risk management, as losses significantly outpaced gains. However, statistical confidence is nonexistent due to the tiny sample of only three trades, making these metrics unreliable for performance assessment. The next step is to extend the backtest period to at least one hundred trades to establish a meaningful baseline before any further optimization. This ensures that future iterations are based on robust data rather than noise from an insufficient sample size.

ADDITIONAL METRICS

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