



Backtest #47358 · AMZN · EVO_EVOEVOEVOE_v840

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_v840 backtest on AMZN failed to generate alpha, delivering a negative ROI of -2.39% and a Sharpe ratio of -0.12. With only three trades executed, the 33.3% win rate and 17.43% drawdown lack statistical significance, rendering any performance conclusion unreliable. The strategy clearly underperformed during this specific market regime, failing to capitalize on the asset's price action. A more robust validation requires significantly increasing the sample size to filter out noise and confirm if the logic is flawed or merely unlucky. We must revise the entry filters or walk away from this parameter set until more data points exist.

ADDITIONAL METRICS

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