



Backtest #47733 · AMZN · EVO_EVOEVOEVOE_v709

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_v709 backtest on AMZN failed, losing 2.39% capital with a negative Sharpe ratio of -0.12 and a mere 33.3% win rate. A maximum drawdown of 17.43% across only three trades suggests the sample size is statistically insignificant and prone to high variance. The strategy clearly underperformed during this specific market regime, indicating the need for parameter refinement or regime filtering. Before deploying live, run a longer backtest on daily data to validate if the poor results are isolated to this period or systematic.

ADDITIONAL METRICS

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