



Backtest #47355 · AMZN · EVO_EVOEVOE_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 backtest on AMZN for EVO_EVOEVOE_v840 yielded a -2.39% ROI with a negative Sharpe of -0.12, indicating a strategy that lost money per unit of risk taken. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown offer no statistical confidence to validate the approach. The sample size is insufficient to distinguish between random noise and genuine market inefficiency or structural flaws in the logic. Replacing this parameter set with a higher time frame or different volatility filter is necessary to generate enough data points for a meaningful evaluation.

ADDITIONAL METRICS

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