



Backtest #53774 · AMZN · EVO_EVOEVOEVOE_v2330

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_v2330 strategy on AMZN underperformed with a -6.61% ROI and a negative Sharpe ratio of -0.47, indicating a net loss relative to risk taken. A 33.3% win rate across only three trades yields insufficient statistical significance to validate the approach or rule out random noise. The 17.84% maximum drawdown suggests high volatility exposure, likely exacerbated by the small sample size preventing robust trend identification. Immediate next steps involve increasing the historical lookback period to gather more data points and recalibrating entry logic to filter low-probability setups. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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