



Backtest #55829 · AMZN · EVO_EVOEVOEVOE_v2257

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_v2257 backtest on AMZN failed fundamentally, delivering a -6.61% ROI with a negative Sharpe ratio of -0.47 due to a 33.3% win rate and a severe 17.84% drawdown. Statistical significance is impossible to assess because the sample size of only three trades creates extreme variance that invalidates any performance claims. The strategy lacks robustness in this environment and cannot be relied upon for live deployment without substantial structural revision. Immediate next steps require expanding the test period and adjusting entry filters to improve trade frequency and reduce exposure to single large losses. This approach remains strictly 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