



Backtest #51354 · AMZN · EVO_EVOEVOEVOE_v614

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v614 backtest on AMZN shows significant underperformance with a -4.83% ROI and a negative Sharpe ratio of -0.32, indicating the strategy destroys value during this sample. A win rate of 33.3% paired with only three total trades suggests the sample size is statistically insignificant and prone to high variance rather than reflecting true strategy efficacy. The maximum drawdown of 17.43% highlights substantial risk exposure that was not adequately mitigated by the current signal logic. Given the lack of robustness in a short trade history, the immediate next step is to expand the backtesting window to validate performance across different market regimes. This analysis remains educational and does not constitute

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29