



Backtest #53539 · AMZN · EVO_EVOEVOEVOE_v2047

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_v2047 strategy on AMZN failed decisively, returning negative six percent capital while suffering a seventeen percent peak-to-trough drawdown. With only three executed trades, the sample size is statistically insufficient to validate any edge, rendering the negative Sharpe ratio and low win rate inconclusive rather than diagnostic. The strategy appears overly sensitive to recent volatility, likely triggering premature exits during normal market noise. Before redeployment, rigorous stress testing across multiple market regimes and a minimum sample size of one hundred trades are required to ensure robustness. This analysis 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