



Backtest #55642 · AMZN · EVO\_EVOEVOEVOE\_v2161

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2161 strategy on AMZN failed to preserve capital, delivering a -6.61% return with a negative Sharpe ratio of -0.47. The 33.3% win rate and 17.84% maximum drawdown confirm that price action was consistently against the entry logic, exacerbated by an extremely low sample size of only three trades. This minimal trade count renders any statistical inference unreliable and suggests the strategy is either misconfigured or currently in a structural downtrend. Re-running the backtest with a 200-candle lookback to verify trend stability is the necessary next step before re-deployment.

ADDITIONAL METRICS

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