



Backtest #56247 · AMZN · EVO_EVOEVOEVOE_v527

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_v527 strategy failed on AMZN, delivering a -6.61% return with a negative Sharpe ratio of -0.47 due to a severe 17.84% drawdown across only three trades. Such a tiny sample size renders the statistical results meaningless, as a single loss could distort the entire equity curve. The low win rate of 33.3% indicates the entry logic lacks robustness in the current market environment. Immediate next steps involve increasing the historical test period to validate whether the strategy is broken or merely unlucky.

ADDITIONAL METRICS

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