



Backtest #35800 · AMZN · EVO_EVOEVOEVOE_v2041

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2041 strategy on AMZN failed to generate alpha, posting a -12.04% ROI and a negative Sharpe ratio of -0.94 due to a catastrophic 33.3% win rate across only three trades. A 17.14% maximum drawdown suggests the logic lacked robust stop-loss mechanisms or entered during a severe downtrend. The statistical significance is negligible given the tiny sample size, rendering any performance metrics highly unreliable and prone to random noise. We must increase the sample size or refine the entry conditions before deploying capital with this configuration.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05