



Backtest #47359 · AMZN · EVO_EVOEVOEVOE_v840

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v840 strategy on AMZN failed catastrophically with a -2.39% ROI and -0.12 Sharpe ratio, driven by a severe 17.43% drawdown on only three trades. Such a tiny sample size renders any statistical significance meaningless, as the results likely reflect random noise rather than a flawed logic. The 33.3% win rate confirms the model is currently in a regime where edge does not exist for this specific setup. We must expand the backtest to a longer historical window and test alternative parameters to validate if this loss is an anomaly or a structural flaw. Adjusting the entry filters or reducing position size is the immediate next step before redeploying live capital.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47