



Backtest #44743 · AMZN · EVO_EVOEVOEVOE_v2106

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_v2106 strategy on AMZN failed with a -2.39% return and a negative Sharpe of -0.12, driven by a catastrophic 17.43% drawdown across only three trades. Such a low sample size renders the 33.3% win rate statistically meaningless and suggests the strategy lacks robustness against volatility. The severe loss indicates the entry logic is poorly calibrated for current market conditions or suffers from significant overfitting to historical noise. Immediate action requires expanding the lookback period for parameter optimization and enforcing a hard stop-loss to prevent further capital erosion.

ADDITIONAL METRICS

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