



Backtest #53313 · AMZN · EVO_EVOEVOEVOE_v2372

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_v2372 strategy on AMZN produced a -6.61% drawdown with a Sharpe of -0.47 across only three trades, rendering the statistical signals insignificant and the negative alpha non-actionable at this scale. The severe 17.84% max drawdown indicates fragile risk controls that likely failed to filter high-volatility environments, resulting in a poor win rate of just 33.3%. With such a sparse sample size, any observed pattern is indistinguishable from random noise rather than a replicable edge, making immediate deployment highly inadvisable. We must expand the backtest horizon or adjust entry filters to gather sufficient data points before considering parameter optimization. Next steps involve re-running the simulation on a longer

ADDITIONAL METRICS

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