



Backtest #55641 · AMZN · EVO_EVOEVOEVOE_v2161

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_v2161 backtest on AMZN failed catastrophically with a 33% win rate and a -6.61% return, driven by a severe 17.84% drawdown. Such a small sample size of three trades offers zero statistical confidence, rendering the -0.47 Sharpe ratio meaningless. The strategy clearly lacks robustness against recent volatility, suggesting the logic is overfit or fundamentally misaligned with current AMZN price action. Immediate next steps involve increasing the backtest window to include more recent data and refining entry filters to reduce frequency. Do not deploy this strategy live until it demonstrates statistical significance across a larger trade history.

ADDITIONAL METRICS

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