



Backtest #55643 · 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 AMZN backtest for EVO_EVOEVOEVOE_v2161 failed due to extreme volatility, yielding a -6.61% return with a negative Sharpe ratio of -0.47. Only three trades generated a mere 33.3% win rate, creating a statistically insignificant sample size that invalidates trend conclusions. The severe 17.84% drawdown suggests the entry logic lacks sufficient filtration for current market regimes. We must expand the test period or adjust parameters to capture a statistically robust sample before redeployment. Immediate action requires stress testing against broader market shocks to validate risk controls.

ADDITIONAL METRICS

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