



Backtest #40459 · AMZN · EVO_EVOEVOEVOE_v2372

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_v2372 strategy on AMZN failed statistically, delivering a negative return and a Sharpe ratio below zero with only three trades. A 33.3% win rate and 17.43% drawdown indicate severe underperformance relative to the risk taken, rendering any conclusion unreliable due to extreme sample size limitations. The data suggests the current signal logic is ineffective for this asset class in the current regime and requires immediate parameter tuning. We must run a robustness check against an out-of-sample period before deploying any capital to this configuration. Further research into AMZN volatility patterns is needed to identify a more resilient entry mechanism.

ADDITIONAL METRICS

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