



Backtest #47008 · AMZN · EVO_EVOEVOEVOE_v527

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_v527 strategy on AMZN failed to generate alpha, posting a 2.39% loss and a negative Sharpe ratio of -0.12 due to a lackluster 33.3% win rate. With only three total trades, the statistical noise likely obscures any genuine edge, making the 17.43% maximum drawdown difficult to contextualize reliably. The sample size is too small to validate the logic, suggesting the parameters require aggressive pruning or a complete strategy overhaul. We must increase the backtest lookback period to gather sufficient trade data before considering any deployment.

ADDITIONAL METRICS

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