



Backtest #47734 · AMZN · EVO_EVOEVOEVOE_v709

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_v709 strategy on AMZN failed catastrophically, delivering a negative 2.39% ROI and a Sharpe ratio of -0.12 across only three trades. A 33.3% win rate and a 17.43% maximum drawdown indicate that the signal logic lacks robustness in the current market environment. Given such a tiny sample size, any statistical inference regarding future performance is speculative and lacks scientific validity. The primary issue appears to be overfitting to noise rather than capturing genuine alpha, as evidenced by the poor risk-adjusted returns. We must re-evaluate the entry conditions with a larger dataset before deploying capital, ensuring the strategy adapts to AMZN's specific volatility profile rather than relying on historical

ADDITIONAL METRICS

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