



Backtest #48286 · AMZN · EVO_EVOEVOEVOE_v1727

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_v1727 strategy failed on AMZN, delivering a -2.39% return with a negative Sharpe ratio of -0.12. A mere 3 trades and a 17.43% drawdown render the statistical significance negligible, as the sample size is far too small to validate any edge. The 33.3% win rate confirms the approach is currently non-alpha and likely overfitted to noise rather than capturing market structure. Immediate action requires expanding the test window to accumulate sufficient trade data before any parameter tuning or live deployment is considered.

ADDITIONAL METRICS

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