



Backtest #28362 · AMZN · EVO_EVOEVOEVOE_v723

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v723 strategy on AMZN exhibits severe negative alpha with a -12.04% ROI and -0.94 Sharpe ratio, indicating capital destruction rather than value creation. The abysmal 33.3% win rate combined with a 17.14% max drawdown reveals poor risk-adjusted performance and significant volatility exposure. Statistical significance is virtually non-existent given the tiny sample size of only three trades, rendering these metrics unreliable for inference. This result suggests the signal logic is fundamentally flawed or overfitted to recent noise rather than capturing persistent market inefficiencies. Immediate parameter recalibration and expansion of the backtest window are required before any further consideration.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05