



Backtest #32723 · AMZN · EVO_EVOEVOEVOE_v792

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_v792 strategy on AMZN failed catastrophically, delivering a negative ROI of -12.04% and a Sharpe ratio of -0.94 across merely three trades. With a win rate of just 33.3% and a maximum drawdown of 17.14%, the sample size is statistically insignificant to form any meaningful conclusion about the strategy's viability. The data strongly suggests overfitting or a severe regime mismatch, as such poor performance on a single asset cannot be generalized without broader testing. Immediate action requires backtesting this same logic on multiple assets to verify if the failure is specific to AMZN or inherent to the strategy design. Until statistical confidence is established through a larger sample set, this configuration should

ADDITIONAL METRICS

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