



Backtest #38926 · AMZN · EVO_EVOEVOEVOE_v764

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_v764 strategy failed catastrophically on AMZN, delivering a negative ROI of -2.39% and a Sharpe ratio of -0.12. With only three total trades, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance and likely reflect overfitting to noise. The signal logic appears misaligned with the asset's volatility or trend structure during the test period. We must expand the sample size through extended backtesting windows or adjust entry filters to improve robustness. A concrete next step is to retest this configuration with a longer historical dataset to determine if results are coincidental or indicative of a structural flaw.

ADDITIONAL METRICS

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