



Backtest #47930 · 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 on AMZN underperformed significantly, registering a negative ROI of -2.39% with a Sharpe ratio of -0.12. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical confidence and likely reflect overfitting to a specific noise pattern. The extreme drawdown relative to the small trade count suggests the entry logic failed to identify genuine trend reversals during this volatility regime. Future iterations must incorporate broader timeframes or volume filters to validate signal strength before capital allocation. Rigorous walk-forward analysis is required to determine if this configuration generalizes beyond this isolated sample.

ADDITIONAL METRICS

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