



Backtest #56383 · AMZN · EVO_EVOEVOEVOE_v772

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v772 strategy failed to generate alpha on AMZN, delivering a negative ROI of -6.61% with a Sharpe ratio of -0.47. A win rate of 33.3% and a maximum drawdown of 17.84% indicate poor risk-adjusted returns, likely due to overfitting or insufficient sample size. With only three executed trades, the statistical significance is negligible, rendering any observed patterns unreliable for live deployment. The strategy requires immediate recalibration of entry logic and a robustness check across multiple market regimes. Until the sample size expands and metrics improve, capital allocation to this strategy is not recommended.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62