



Backtest #47596 · AMZN · EVO_EVOEVOEVOE_v686

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_v686 strategy on AMZN failed, losing 2.39% capital with a negative Sharpe ratio of -0.12 and a severe drawdown of 17.43%. Only three trades occurred, making the 33.3% win rate statistically insignificant and the results unreliable. The sample size is too small to draw any meaningful conclusions about the strategy's true edge or risk profile. We must widen the backtest parameters to capture more market cycles before deploying real capital.

ADDITIONAL METRICS

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