



Backtest #49676 · AMZN · EVO_EVOEVOEVOE_v595

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_v595 strategy on AMZN failed to generate alpha, delivering negative returns and a negative Sharpe ratio despite the short sample of three trades. A win rate of 33.3% and a maximum drawdown of 17.43% indicate significant downside risk relative to the minimal capital exposure. Statistical significance is impossible to determine with such a low trade count, rendering the equity curve highly unreliable for live deployment. Further parameter optimization or a complete strategy overhaul is required before considering any re-testing.

ADDITIONAL METRICS

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