



Backtest #38800 · AMZN · EVO_EVOEVOEVOE_v694

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_v694 strategy on AMZN failed to generate alpha, delivering a -2.39% return with a negative Sharpe ratio of -0.12. A win rate of 33.3% across only three trades is statistically insignificant, meaning these results likely reflect random noise rather than a predictable edge. The strategy suffered a maximum drawdown of 17.43%, indicating poor risk-adjusted performance during adverse market conditions. Without sufficient trade history, current metrics cannot confirm viability or rule out structural flaws. The next step is to run a broader parameter sweep to identify if specific entry thresholds improve consistency before redeploying live capital.

ADDITIONAL METRICS

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