



Backtest #45586 · AMZN · EVO_EVOEVOEVOE_v571

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_v571 strategy on AMZN failed, delivering a -2.39% return with a negative Sharpe ratio of -0.12. A meager 33.3% win rate across only three trades renders the performance statistically insignificant and unreliable for live deployment. The 17.43% maximum drawdown indicates excessive volatility and poor risk-adjusted returns for a short sample size. Re-running the backtest with a longer history or adjusting stop-loss parameters is required to validate robustness before execution. This analysis serves purely educational purposes and does not constitute investment advice.

ADDITIONAL METRICS

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