



Backtest #47236 · AMZN · EVO_EVOEVOEVOE_v597

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_v597 strategy on AMZN generated a negative return of 2.39% with a Sharpe ratio of -0.12, indicating a net loss of capital over the sample period. With only three trades executed, the observed 33.3% win rate and 17.43% drawdown lack statistical significance and may reflect overfitting or random noise rather than a robust edge. The extreme scarcity of data prevents meaningful inference on strategy reliability or risk parameters at this stage. Immediate action requires expanding the sample window or adjusting entry filters to generate sufficient trade frequency for valid performance assessment. This analysis serves strictly as an educational simulation and does not constitute financial advice.

ADDITIONAL METRICS

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