



Backtest #28392 · AMZN · EVO_EVOEVOEVOG_v1676

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1676 strategy on AMZN demonstrates severe drawdown risks with a 17.14% peak-to-trough decline and negative Sharpe of -0.94, indicating poor risk-adjusted performance. A 33.3% win rate across only three trades offers statistically insignificant confidence, making it impossible to distinguish skill from random variance. The -12.04% ROI confirms consistent capital erosion, rendering the current signal logic fundamentally flawed for live deployment.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05