



Backtest #38323 · AMZN · EVO_EVOEVOEVOG_v476

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_EVOEVOEVOG_v476 strategy on AMZN failed decisively, losing 2.39% capital with a negative Sharpe ratio of -0.12. Only three trades generated a 33.3% win rate while exposing the account to a severe 17.43% maximum drawdown. Such a tiny sample size provides zero statistical confidence to validate any edge or signal reliability. Immediate parameter optimization or a complete strategy overhaul is required before considering live deployment.

ADDITIONAL METRICS

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