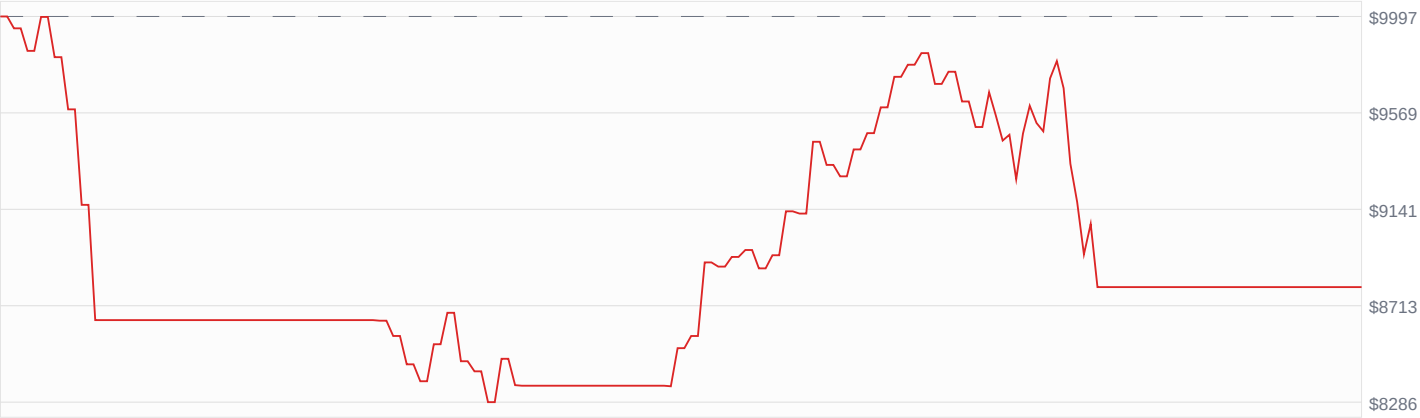


Backtest #23251 · AMZN · EVO_EVOEVOEVOE_v1783

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 strategy shows a -12.04% ROI with a negative Sharpe ratio, indicating poor risk-adjusted performance and significant capital erosion. Although the win rate is low at 33.3%, the sample size of only three trades renders these statistics statistically insignificant and unreliable. The 17.14% max drawdown further highlights excessive volatility relative to the modest capital base. Immediate re-engineering of entry signals is required to improve trade frequency and reliability.

ADDITIONAL METRICS

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