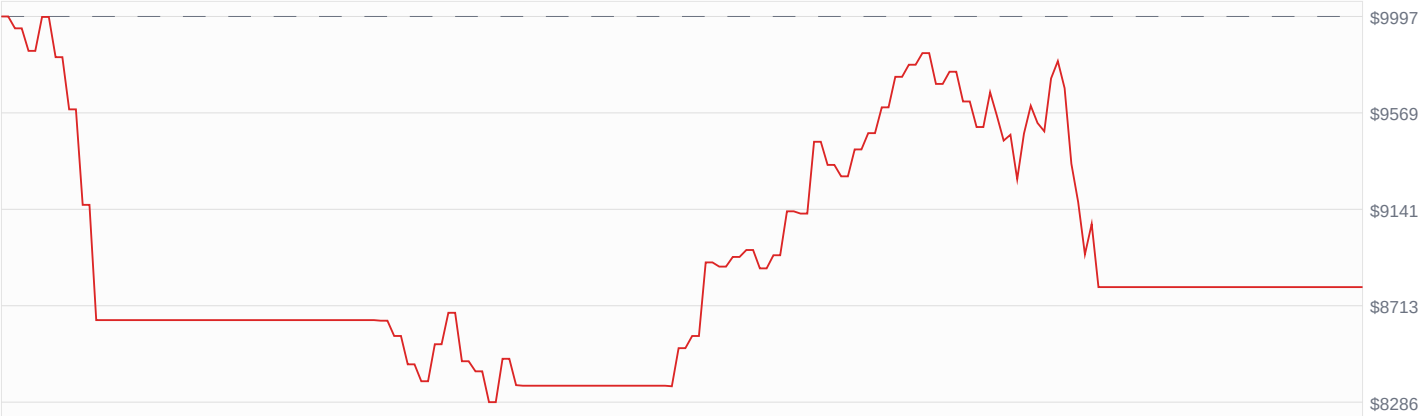




Backtest #27553 · AMZN · EVO_EVOEVOEVOE_v553

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 failed with a -12.04% ROI and -0.94 Sharpe, losing capital while risking up to 17.14% in drawdown. A 33.3% win rate across only 3 trades offers negligible statistical confidence, making the results indistinguishable from random noise. The negative Sharpe confirms risk-adjusted underperformance relative to the benchmark. Given the tiny sample, the strategy cannot be deemed profitable or validated. Next, run a walk-forward optimization with at least 50 trades to test robustness before any further consideration.

ADDITIONAL METRICS

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