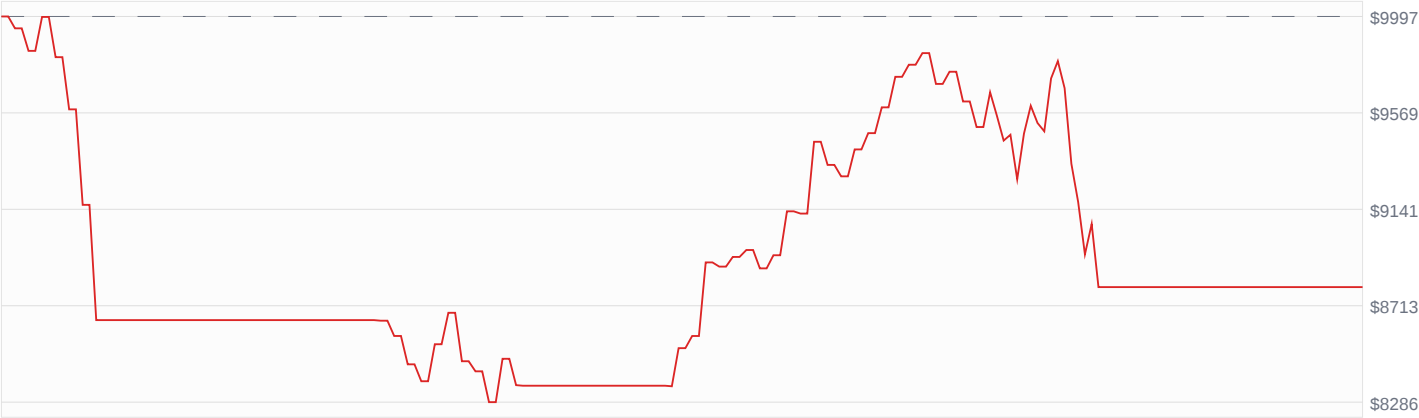




Backtest #29501 · AMZN · EVO_EVOEVOEVOE_v519

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 suffered severe degradation with a 17.14% drawdown and negative Sharpe, indicating poor risk-adjusted performance. A win rate of 33.3% on only three trades offers negligible statistical confidence for any robust edge. The negative ROI confirms the logic failed to capture AMZN's price action effectively during this period. Given the tiny sample size, results are likely noise rather than a definitive signal of failure. The immediate next step is to expand the backtest window to increase statistical significance before further optimization.

ADDITIONAL METRICS

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