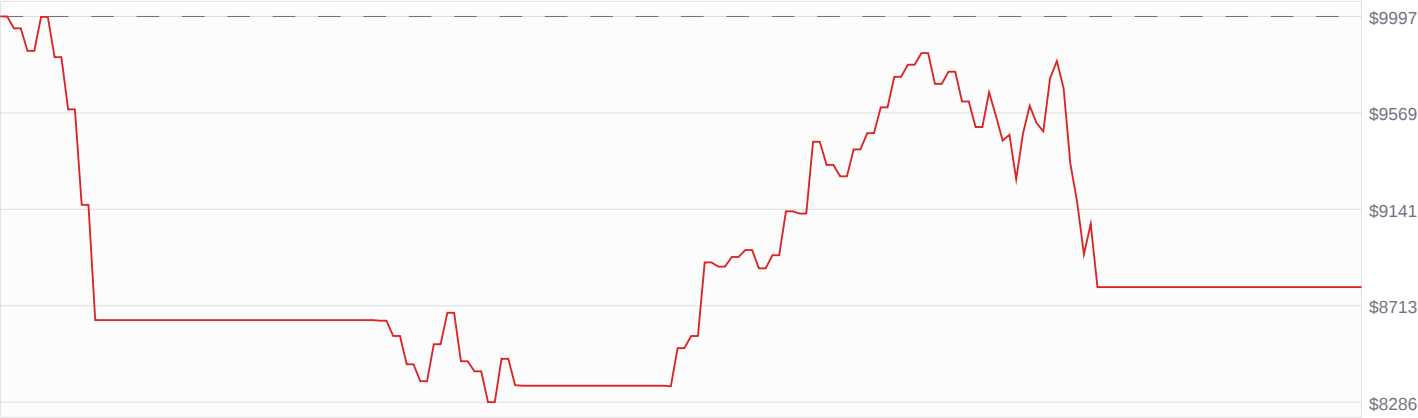




Backtest #30165 · AMZN · EVO_EVOEVOEVOE_v661

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 negative Sharpe ratio and a 17% drawdown, though the three-trade sample size invalidates statistical confidence. The low win rate suggests poor entry timing, making the 12% loss likely due to noise rather than edge. Further analysis requires more data to distinguish signal from randomness. Expand the backtest window to capture varied market regimes for meaningful evaluation.

ADDITIONAL METRICS

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