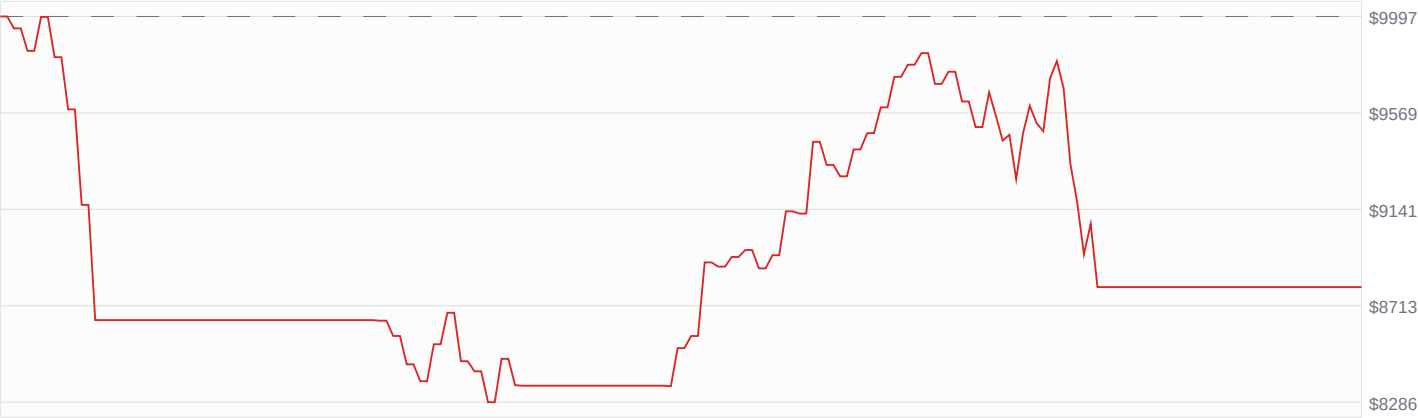




Backtest #32111 · AMZN · EVO_EVOEVOEVOE_v792

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 backtest for AMZN under strategy EVO_EVOEVOEVOE_v792 shows a clear loss, with ROI at negative 12.04 percent and a Sharpe ratio of negative 0.94. With only three total trades, the 33.3 percent win rate lacks statistical significance, making the 17.14 percent max drawdown an unreliable indicator of true risk. The final capital of 8796.05 dollars confirms capital erosion, but the small sample size prevents any confident attribution of failure to the logic rather than noise. The strategy did not generate positive expectancy, and the negative Sharpe indicates returns did not compensate for volatility. The next step is to expand the historical window to at least fifty trades to establish whether the signal has any predictive edge before

ADDITIONAL METRICS

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