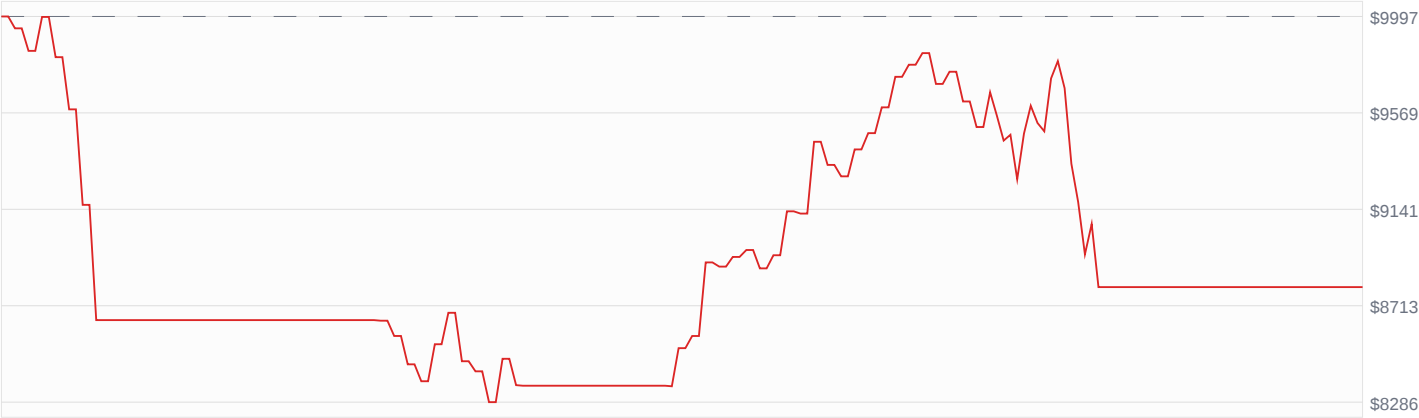




Backtest #4820 · AMZN · EVO_EVOEVOEVOE_v1757

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 suffers from critical overfitting with only three trades, rendering the 33.3% win rate and -0.94 Sharpe ratio statistically insignificant and likely random noise. A 17.14% drawdown on such a tiny sample indicates extreme volatility without the data depth to prove edge existence. This negative ROI suggests the logic fails in current market conditions, making further deployment risky until parameters are robustly validated.

ADDITIONAL METRICS

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