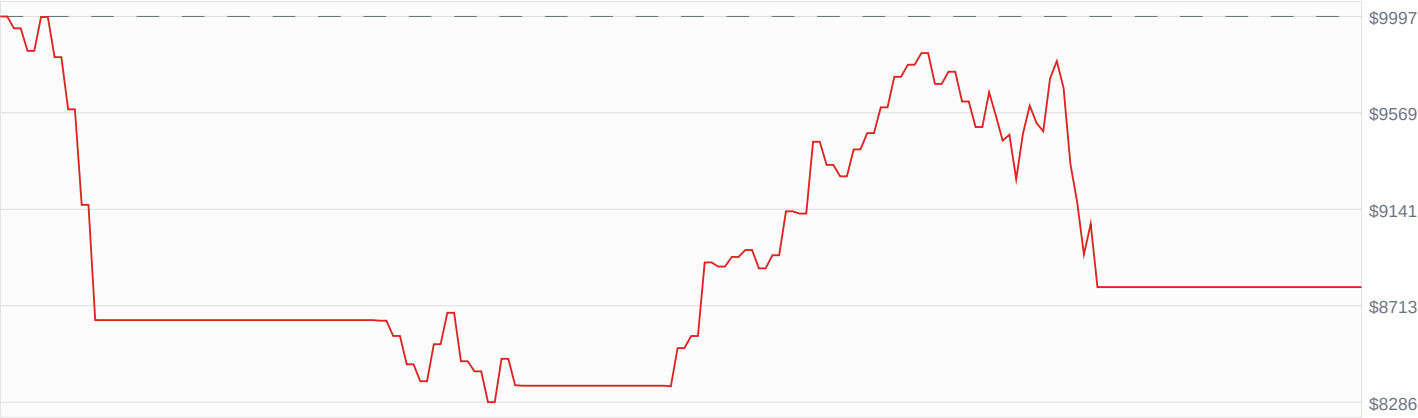




Backtest #7990 · AMZN · EVO_EVOVELOCIT_v1519

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 underperformed significantly with a -12.04% ROI and a negative Sharpe ratio of -0.94. The 33.3% win rate combined with a 17.14% max drawdown indicates poor risk management and execution timing. Statistical confidence is low due to the tiny sample size of only three trades. The system lacks robustness for live deployment in its current form. Further optimization and backtesting with expanded data are required before considering adjustments.

ADDITIONAL METRICS

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