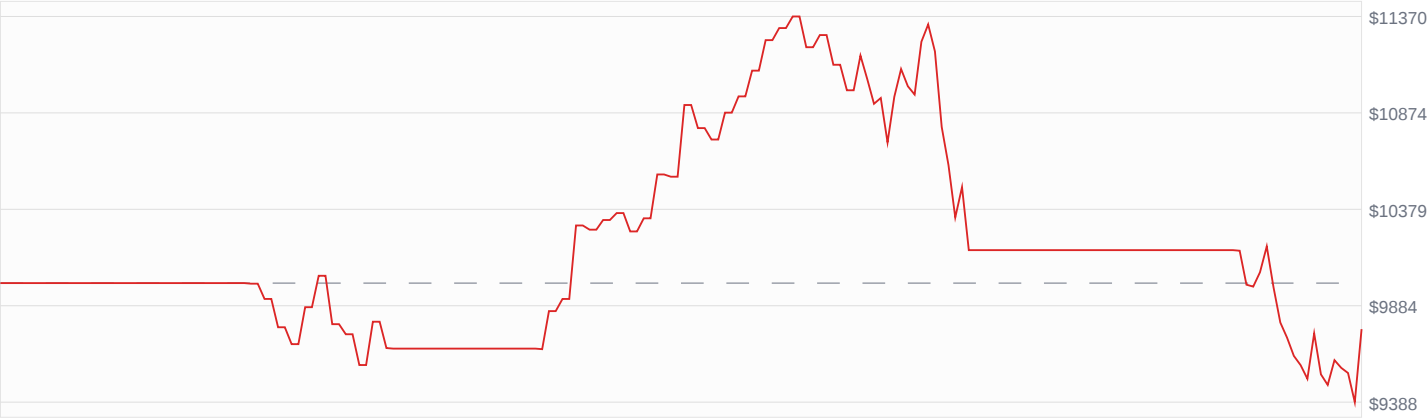




Backtest #44061 · AMZN · EVO_EVOEVOEVOE_v1775

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The negative ROI of -2.39% and a Sharpe ratio of -0.12 indicate the strategy currently destroys risk-adjusted value. The 33.3% win rate combined with a 17.43% max drawdown reveals poor risk management and significant downside exposure. With only three total trades, this sample size is statistically negligible and provides no credible confidence in the model's long-term viability. The primary failure is a lack of consistent positive expectancy and excessive drawdown relative to gains. The immediate next step is to conduct a comprehensive parameter optimization and backtest on a larger historical dataset to validate signal robustness before any further deployment.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47