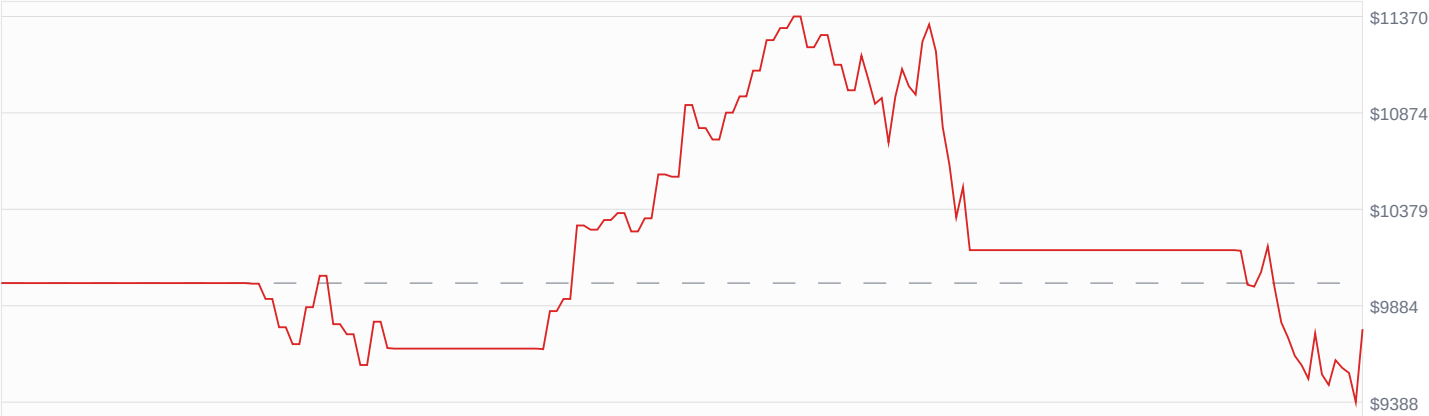




Backtest #47672 · AMZN · EVO_EVOEVOEVOE_v694

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 Sharpe ratio and 33.3% win rate indicate the strategy lacks edge, compounded by a 17.43% drawdown. With only three total trades, statistical confidence is negligible due to extreme small sample bias. The strategy failed to generate alpha, resulting in a 2.39% loss and final capital of \$9763.47. Signal quality is poor, as evidenced by the high drawdown relative to the minimal trade count. Re-evaluate the entry logic to filter out low-probability setups before any further simulation.

ADDITIONAL METRICS

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