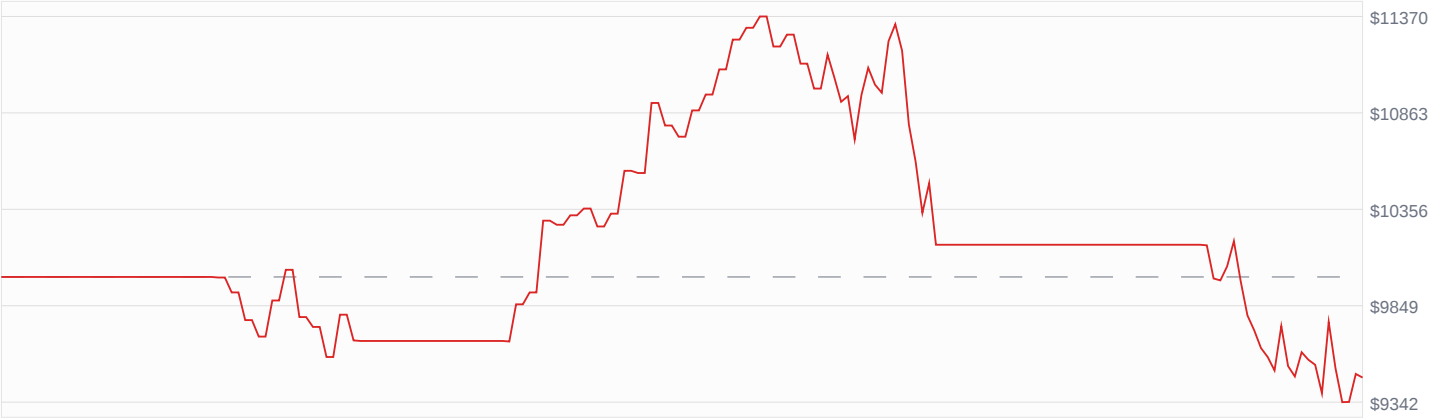




Backtest #57533 · AMZN · EVO_EVOEVOEVOE_v791

ROI	Sharpe	Win Rate	Max Drawdown
-5.32%	-0.36	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy failed on AMZN with a -5.32% ROI and -0.36 Sharpe ratio, indicating poor risk-adjusted performance. A 33.3% win rate alongside a 17.84% drawdown suggests the entry logic lacks sufficient edge or timing precision. With only three trades executed, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a reliable pattern. The next step is to expand the backtest period to at least one hundred trades to establish a valid baseline before any further optimization.

ADDITIONAL METRICS

CAGR	-5.32%
Sortino Ratio	-0.28
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9470.81