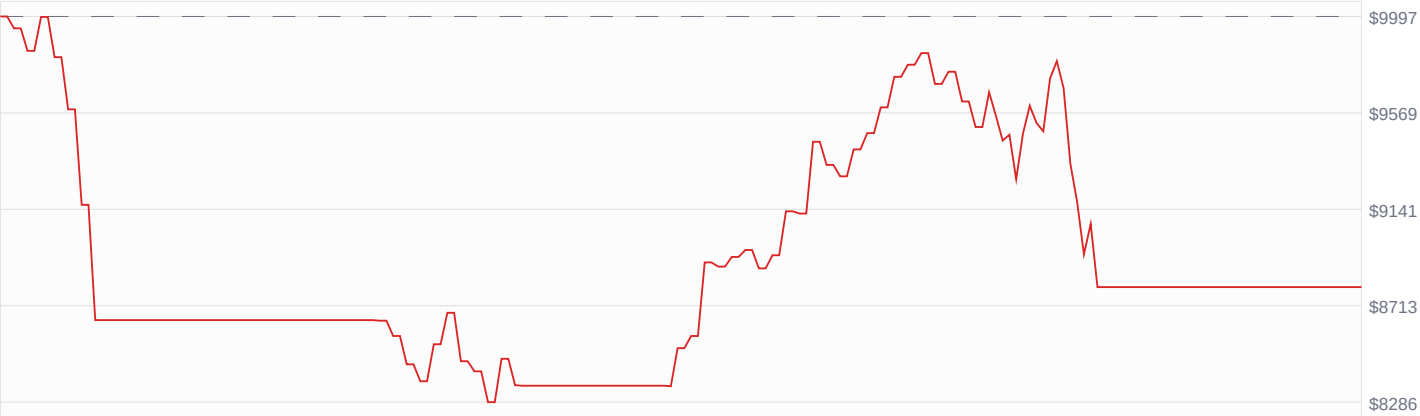




Backtest #32350 · AMZN · EVO_EVOWEBIDEA_v307

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 backtest for AMZN under the EVO_EVOWEBIDEA_v307 strategy reveals a severe alpha deficit, with a negative ROI of -12.04% and a Sharpe ratio of -0.94 indicating poor risk-adjusted performance. The 33.3% win rate and 17.14% max drawdown confirm that the signal logic is systematically losing capital rather than merely experiencing variance. Statistical confidence is virtually nonexistent due to the minuscule sample of only three trades, making these metrics highly volatile and unreliable for drawing broad conclusions. The primary failure is the strategy's inability to navigate recent price action, likely due to poor entry timing or excessive noise in the signal generation. The concrete next step is to expand the backtest

ADDITIONAL METRICS

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