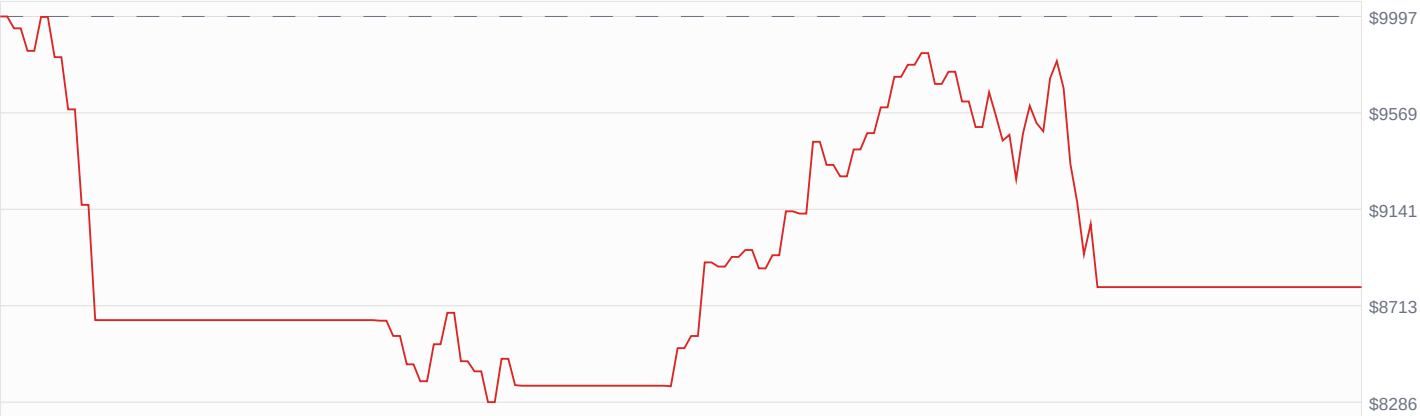




Backtest #32635 · AMZN · EVO_EVOWEBIDEA_v307

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v307 strategy on AMZN suffered a significant failure with a negative ROI of -12.04% and a Sharpe ratio of -0.94, driven by a severe 17.14% drawdown. With only three total trades executed, the statistical sample size is critically insufficient to validate any edge or attribute the loss to strategy flaws rather than randomness. The low 33.3% win rate indicates the signal logic failed to filter noise effectively during this specific market regime. We must expand the backtest lookback period or adjust parameters before deploying live capital to achieve statistical significance.

ADDITIONAL METRICS

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