



Backtest #35626 · 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 EVO_EVOWEBIDEA_v307 strategy suffered a significant drawdown of 17.14% while generating only three trades on AMZN, rendering the -12.04% ROI statistically meaningless due to insufficient sample size. A win rate of 33.3% and negative Sharpe ratio of -0.94 indicate that the signal logic failed to capture market momentum during this specific interval. The narrow trade count suggests the bot either missed volatility windows or exited prematurely, failing to establish a robust risk-adjusted performance profile. We must recalibrate entry thresholds or widen the lookback period to increase trade frequency before declaring the approach unprofitable.

ADDITIONAL METRICS

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