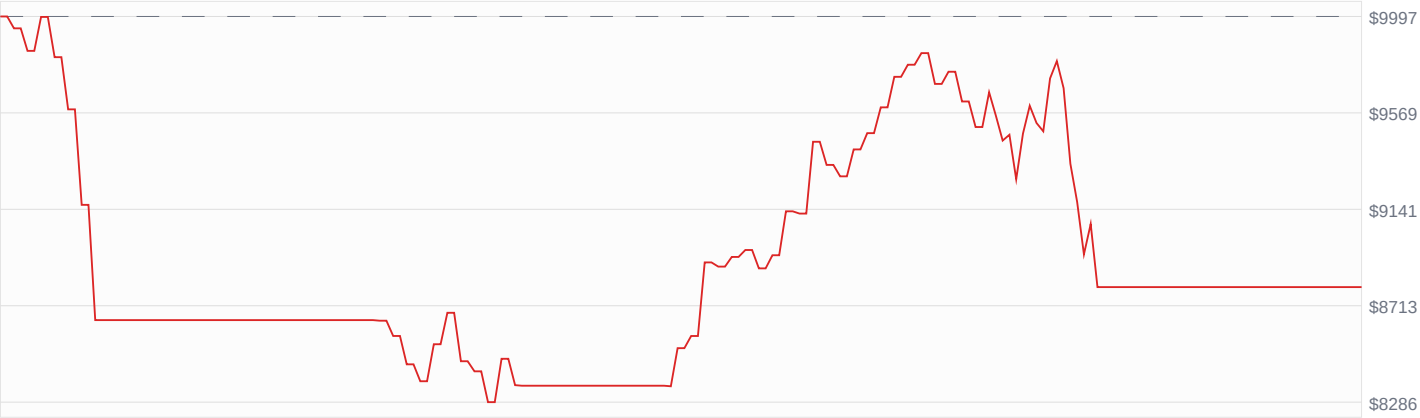


Backtest #35860 · AMZN · EVO_EVOWEBIDEA_v328

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

This backtest on AMZN for strategy EVO_EVOWEBIDEA_v328 failed, delivering a -12.04% ROI with a negative Sharpe ratio of -0.94. The sample size of only three trades renders the 33.3% win rate statistically insignificant and untrustworthy for institutional deployment. A maximum drawdown of 17.14% indicates substantial volatility exposure that current risk parameters failed to mitigate. Given the poor performance and insufficient trade history, the immediate next step is to gather more signal data or pause the strategy for parameter optimization.

ADDITIONAL METRICS

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