



Backtest #36070 · AMZN · EVO_EVOWEBIDEA_v298

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_v298 strategy failed on AMZN, delivering a -12.04% ROI with a negative Sharpe ratio of -0.94. With only three trades executed, the 33.3% win rate and 17.14% maximum drawdown lack statistical significance and cannot support any robust performance conclusion. The sample size is insufficient to distinguish between genuine strategy flaws and random market noise, rendering the negative results inconclusive. We must increase trade frequency by narrowing entry filters or adjusting position sizing before drawing firm strategic conclusions. Next, backtest the same logic with a wider lookback period or a different interval to gather enough data points for a valid confidence interval.

ADDITIONAL METRICS

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