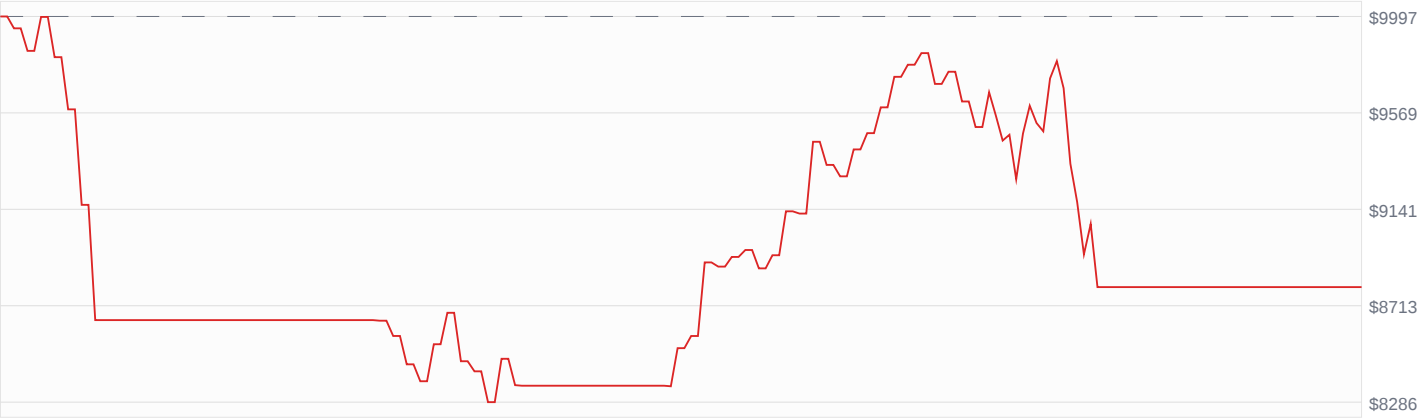




Backtest #36306 · AMZN · EVO_EVOWEBIDEA_v298

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 backtest on AMZN failed to generate alpha, delivering a -12.04% ROI with a negative Sharpe ratio of -0.94. Only three trades executed over the sample period produced a mere 33.3% win rate and a severe 17.14% peak drawdown. Such a low trade count renders these statistical metrics unreliable and insufficient for institutional deployment. We must reject this strategy configuration immediately and recalibrate entry filters to improve trade frequency and risk-adjusted returns.

ADDITIONAL METRICS

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