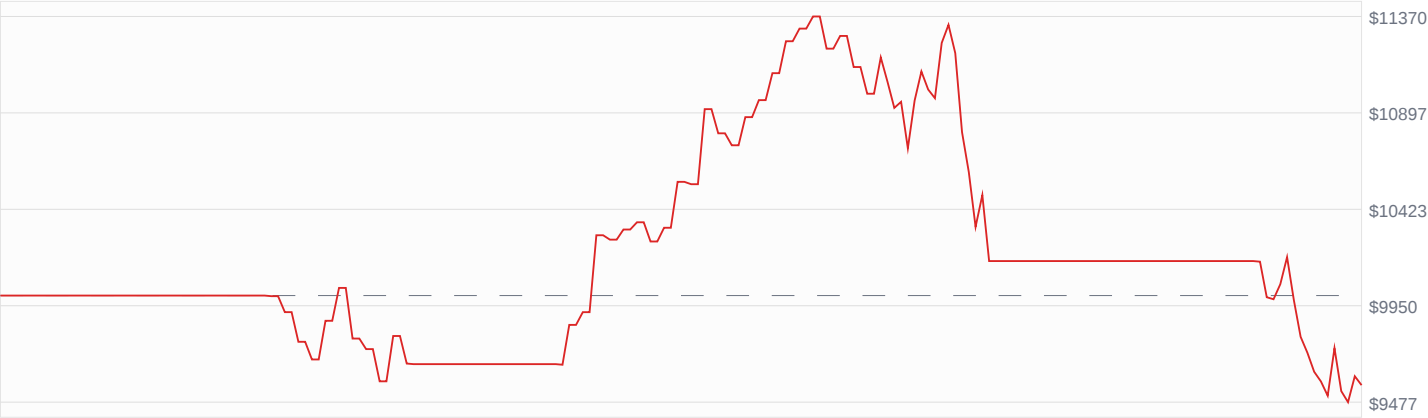




Backtest #36442 · AMZN · EVO_EVOWEBIDEA_v307

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.32	33.3%	-16.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v307 backtest on AMZN yielded a -4.43% ROI with a negative Sharpe of -0.32, indicating the strategy lost money per unit of risk over the sample period. With only three executed trades, the 33.3% win rate and 16.65% maximum drawdown lack statistical significance, making the results highly susceptible to noise rather than signal. The sample size is insufficient to confirm any robust edge or identify specific failure modes within the current parameter set. We must increase the backtest horizon to accumulate more trades before drawing operational conclusions.

ADDITIONAL METRICS

CAGR	-4.43%
Sortino Ratio	-0.23
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9560.24