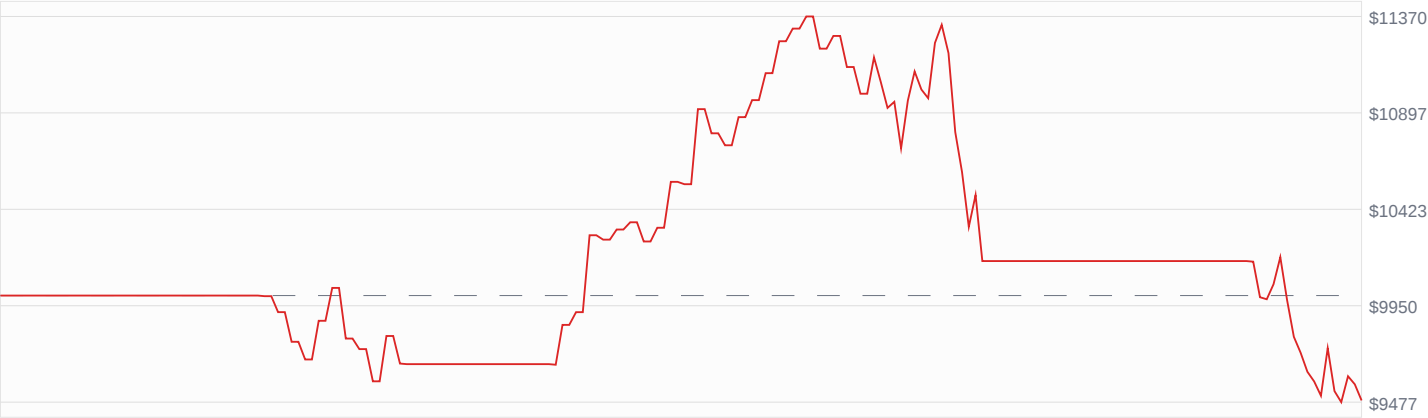




Backtest #36762 · AMZN · EVO_EVOWEBIDEA_v298

ROI	Sharpe	Win Rate	Max Drawdown
-5.18%	-0.39	33.3%	-16.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v298 backtest on AMZN shows a significant failure with a negative ROI of -5.18% and a poor Sharpe ratio of -0.39, indicating the strategy generated losing returns relative to risk. Only three total trades occurred, which creates a massive statistical noise floor where a single loss can skew the 33.3% win rate and hide structural flaws. The 16.65% maximum drawdown reveals a lack of effective downside protection during the test period, suggesting the entry logic is poorly timed for current volatility. This sample size is too small to draw any robust conclusions about strategy viability or to calculate meaningful confidence intervals. The immediate next step is to expand the testing horizon to at least one full market

ADDITIONAL METRICS

CAGR	-5.18%
Sortino Ratio	-0.28
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9485.29