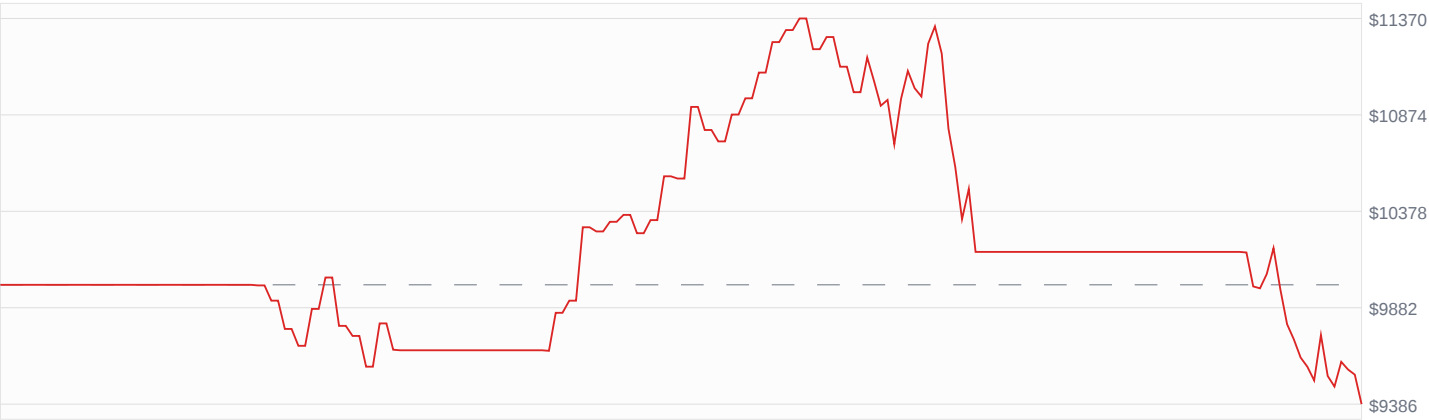




Backtest #37002 · AMZN · EVO_WEBIDEA_v83

ROI	Sharpe	Win Rate	Max Drawdown
-6.16%	-0.48	33.3%	-17.44%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v83 backtest on AMZN yielded a -6.16% ROI with a negative Sharpe ratio of -0.48, indicating a strategy that consistently underperformed the baseline. The 33.3% win rate paired with a 17.44% maximum drawdown suggests the entry signals lack robustness against volatility. With only three total trades executed, the statistical sample is too small to confirm the strategy's failure or success with any confidence. Consequently, the results are likely noise rather than a definitive market signal. The next step must be to optimize the signal parameters using a larger historical dataset to validate performance before redeployment.

ADDITIONAL METRICS

CAGR	-6.16%
Sortino Ratio	-0.35
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9386.33