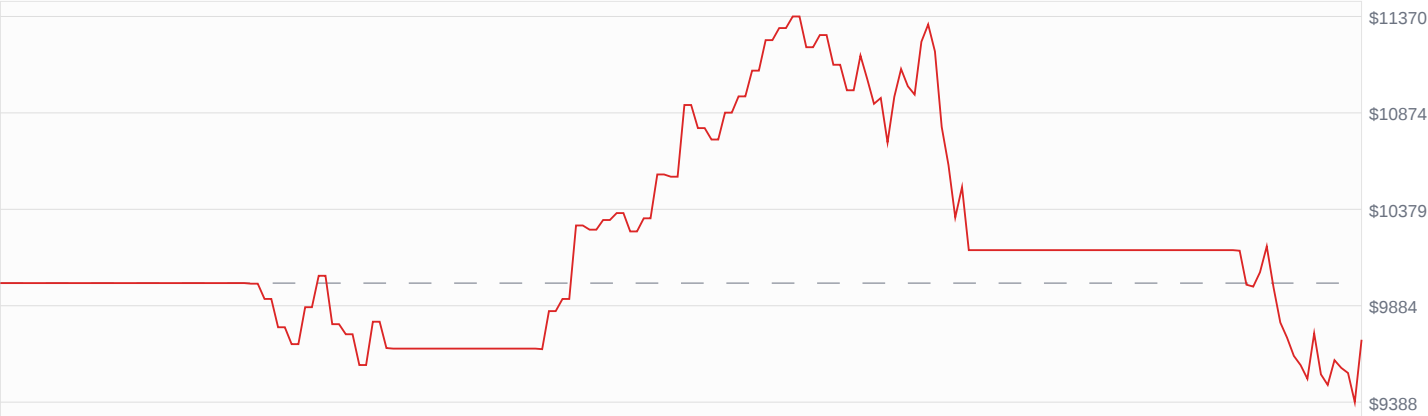




Backtest #37507 · AMZN · EVO_WEBIDEA_v453

ROI	Sharpe	Win Rate	Max Drawdown
-2.94%	-0.17	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v453 backtest on AMZN shows severe underperformance with a negative ROI of -2.94% and a Sharpe ratio of -0.17, indicating a strategy that generated risk-adjusted losses. With only three trades executed, the sample size is statistically insufficient to draw reliable conclusions about the strategy's robustness or edge. The 17.43% maximum drawdown suggests significant volatility exposure that likely outweighed the limited winning trades captured at a 33.3% win rate. Increasing the lookback period for parameter optimization or filtering trades during low liquidity sessions could improve entry timing. Further testing on broader market regimes is essential before considering real deployment.

ADDITIONAL METRICS

CAGR	-2.94%
Sortino Ratio	-0.13
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9708.86