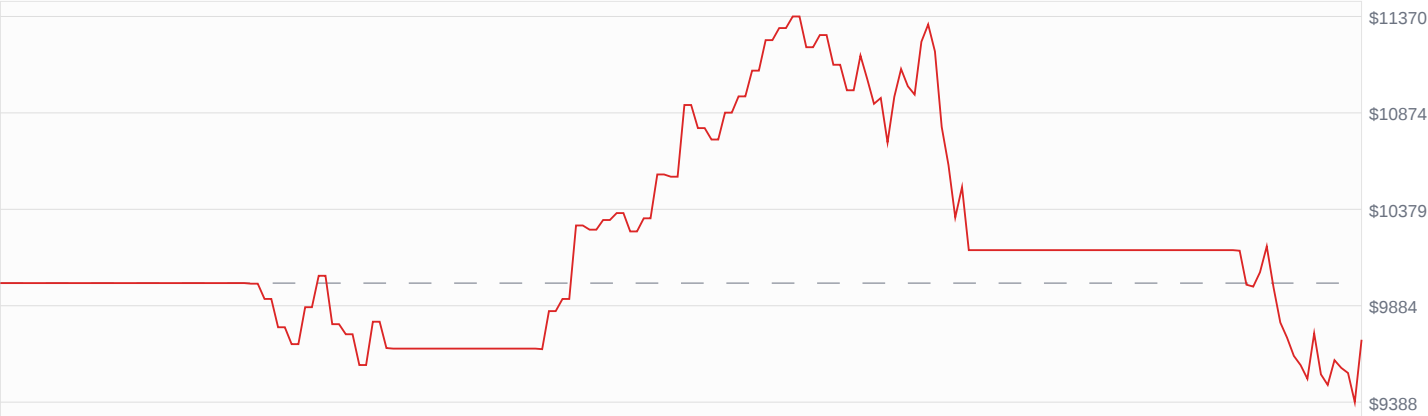




Backtest #37578 · AMZN · EVO_WEBIDEA_v83

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_v83 strategy underperformed Amazon, losing capital with a negative Sharpe ratio and a drawdown of 17.43%. A win rate of 33.3% across only three trades indicates insufficient statistical confidence to validate the signal logic. The sample size is too small to determine if losses stem from poor parameters or random market noise. We must execute a new backtest on a longer historical window to accumulate enough data points for a robust analysis. This approach will clarify whether the strategy requires parameter optimization or fundamental redesign.

ADDITIONAL METRICS

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