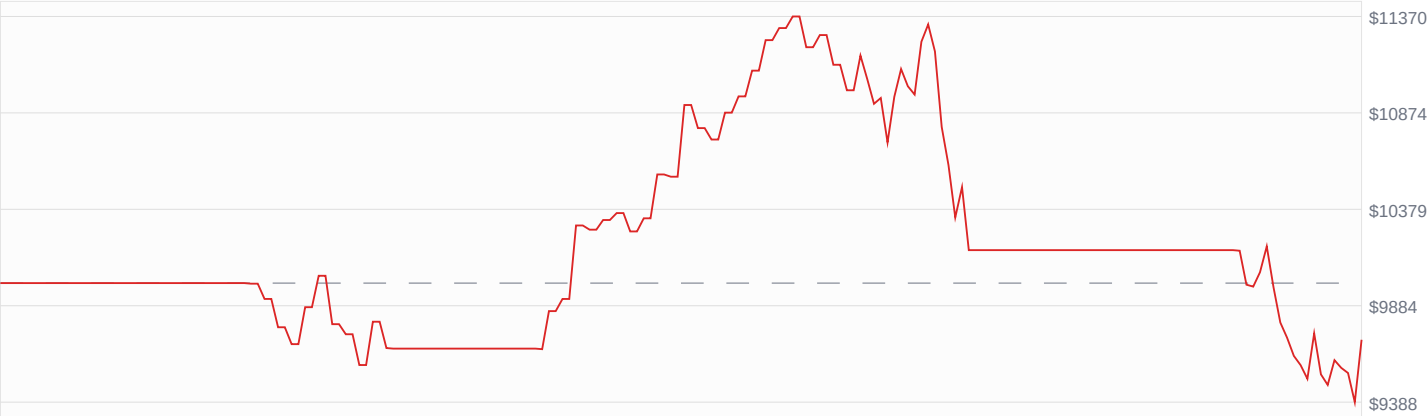




Backtest #37618 · AMZN · EVO_WEBIDEA_v140

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_v140 strategy on AMZN failed to generate alpha, delivering a -2.94% return with a negative Sharpe ratio of -0.17 and a max drawdown of 17.43%. A win rate of 33.3% across only three trades indicates insufficient sample size to determine statistical significance or rule out random noise. The strategy likely overfitted to noise or misidentified the current bearish regime, resulting in premature exits that eroded capital to \$9708.86. Before redeploying capital, we must expand the parameter space to test different stop-loss levels and entry thresholds on a larger dataset. This approach will clarify whether the logic is sound or if the signal requires fundamental recalibration.

ADDITIONAL METRICS

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