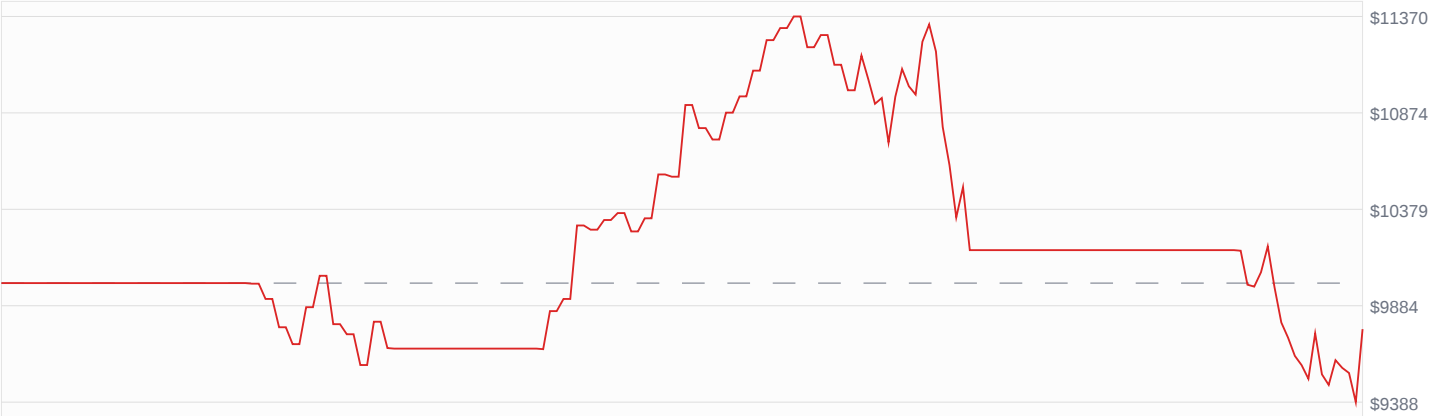




Backtest #37898 · AMZN · EVO_WEBIDEA_v83

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_WEBIDEA_v83 failed, registering a -2.39% ROI and a negative Sharpe ratio of -0.12, indicating the strategy lost money relative to risk-free rates. With only three trades executed, the sample size is statistically insignificant and the 33.3% win rate is too noisy to draw meaningful conclusions about strategy robustness. The 17.43% maximum drawdown suggests aggressive positioning without adequate volatility adjustment during this specific market regime. Before deploying live capital, we must expand the lookback period and optimize entry filters to verify if the strategy can generate a positive expectancy.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47