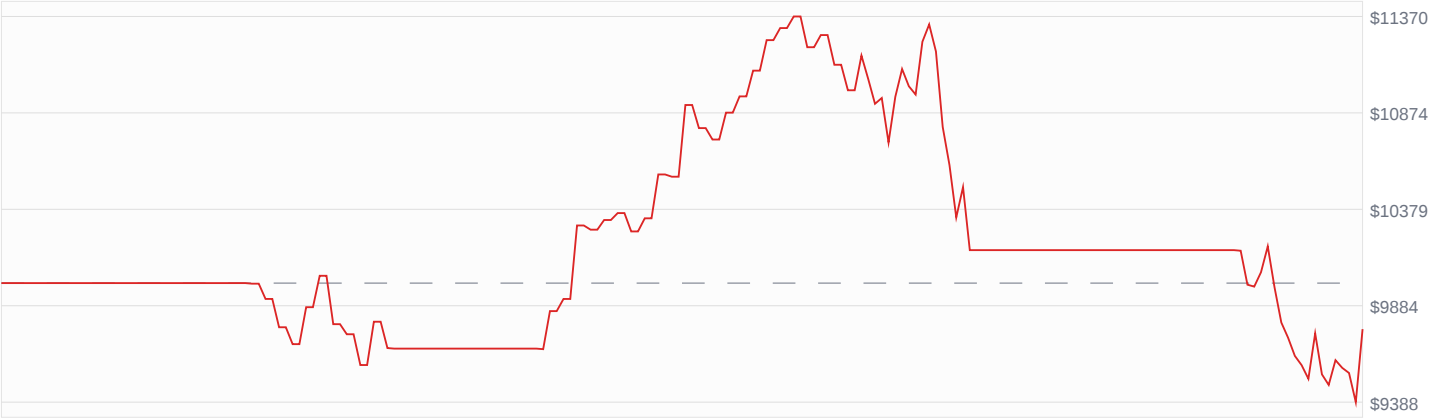




Backtest #37938 · AMZN · EVO_WEBIDEA_v453

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 EVO_WEBIDEA_v453 strategy on AMZN generated negative returns with a Sharpe ratio of -0.12 and a maximum drawdown of -17.43%, indicating significant capital erosion. With only three trades executed, the sample size is statistically insufficient to validate the strategy's robustness or define its true risk profile. The low win rate of 33.3% combined with the negative ROI suggests the entry logic failed to capture meaningful alpha during this specific period. Immediate re-evaluation of the signal parameters and a requirement for a minimum of fifty consecutive trades are necessary before redeploying any capital.

ADDITIONAL METRICS

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