



Backtest #46615 · 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 underperformed on AMZN, delivering a -2.39% ROI with a negative Sharpe ratio of -0.12. A mere three trades and a 33.3% win rate indicate insufficient statistical significance to validate the approach. The 17.43% maximum drawdown suggests high volatility risk that outweighs the limited upside potential. Given the small sample size, current results are likely noise rather than a signal of persistent alpha. A prudent next step is to expand the backtest window to accumulate more trades and verify if the poor performance is a structural flaw or a one-off anomaly.

ADDITIONAL METRICS

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