



Backtest #55711 · AMZN · EVO_WEBIDEA_v2281

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v2281 backtest on AMZN failed to generate alpha, yielding a negative ROI and a Sharpe ratio below zero. Such poor performance stems from a critically low sample size of three trades, rendering the 33.3% win rate and 17.84% drawdown statistically insignificant and highly unreliable. The strategy lacks robustness, as it cannot filter adverse market conditions effectively based on this limited dataset. We must expand the test window or adjust entry parameters before deploying live capital. Re-running the simulation with increased lookback periods is the immediate next step to validate viability.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62