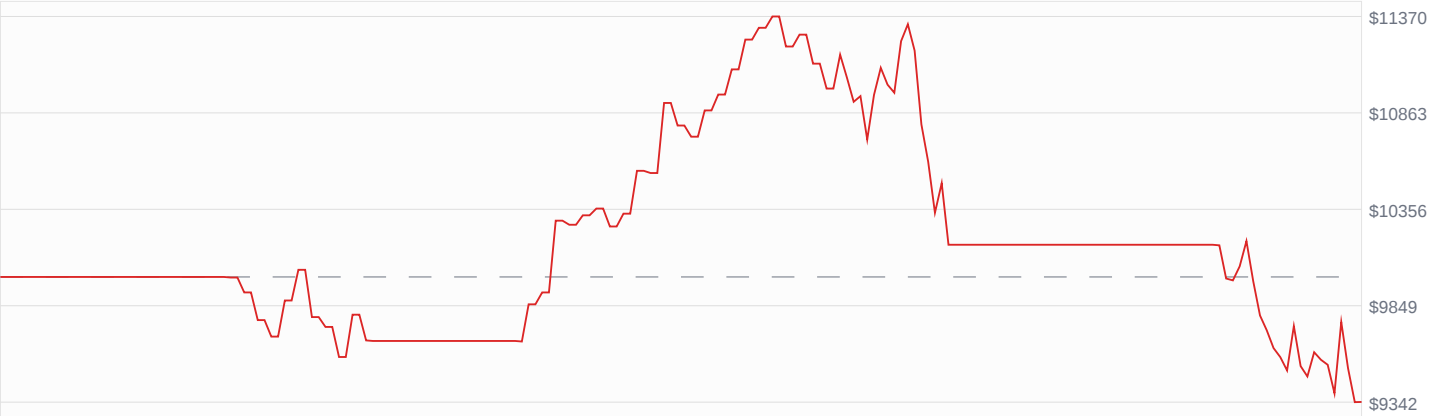




Backtest #56682 · AMZN · EVO_WEBIDEA_v453

ROI	Sharpe	Win Rate	Max Drawdown
-6.60%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v453 backtest on AMZN shows severe underperformance with a -6.60% ROI and a negative Sharpe ratio of -0.47, indicating the strategy generated risk rather than return. Only three trades were executed, creating a statistically insignificant sample that renders the 33.3% win rate and 17.84% drawdown unreliable indicators of true strategy viability. The signal logic likely failed to capture volatility regimes effectively, resulting in excessive losses relative to the limited market participation. Before reallocating capital, we must increase the simulation horizon or adjust entry filters to ensure the strategy produces consistent alpha across different market conditions.

ADDITIONAL METRICS

CAGR	-6.60%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9342.72