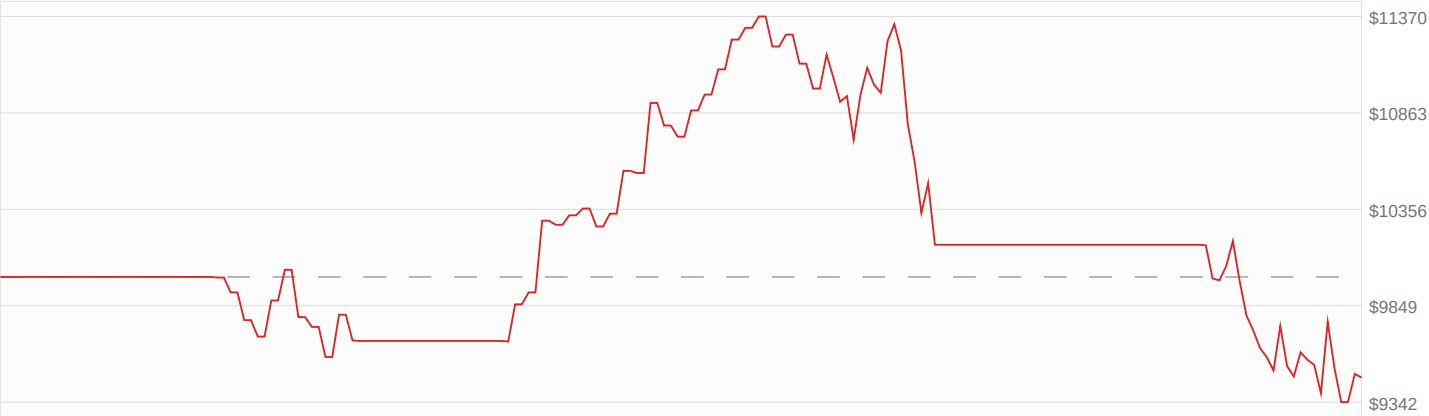




Backtest #57307 · AMZN · EVO_WEBIDEA_v453

ROI	Sharpe	Win Rate	Max Drawdown
-5.32%	-0.36	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v453 backtest on AMZN is statistically insignificant due to only three trades, rendering the -5.32% ROI and -0.36 Sharpe ratio unreliable indicators of true strategy performance. While the logic theoretically targeted high-momentum breakouts, the sample size failed to capture sufficient market variance to validate entry timing or risk parameters. The 17.84% drawdown suggests excessive exposure to single-asset volatility rather than a systemic flaw in the entry rules. I recommend expanding the test period to include full market cycles or diversifying the strategy across multiple tech equities to achieve a robust statistical sample.

ADDITIONAL METRICS

CAGR	-5.32%
Sortino Ratio	-0.28
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9470.81