



Backtest #50461 · AMZN · EVO_WEBIDEA_v453

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v453 strategy on AMZN failed decisively, delivering a negative 4.83% return with a Sharpe ratio of -0.32 and a 33.3% win rate. Such extreme volatility and a max drawdown of 17.43% suggest the entry logic is poorly calibrated for current market conditions. The sample size of only three trades renders these statistics statistically insignificant, making the drawdown an outlier rather than a systemic flaw. A concrete next step is to retrain the signal generator using a broader parameter grid to filter for higher probability setups. This approach is for educational analysis only and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29