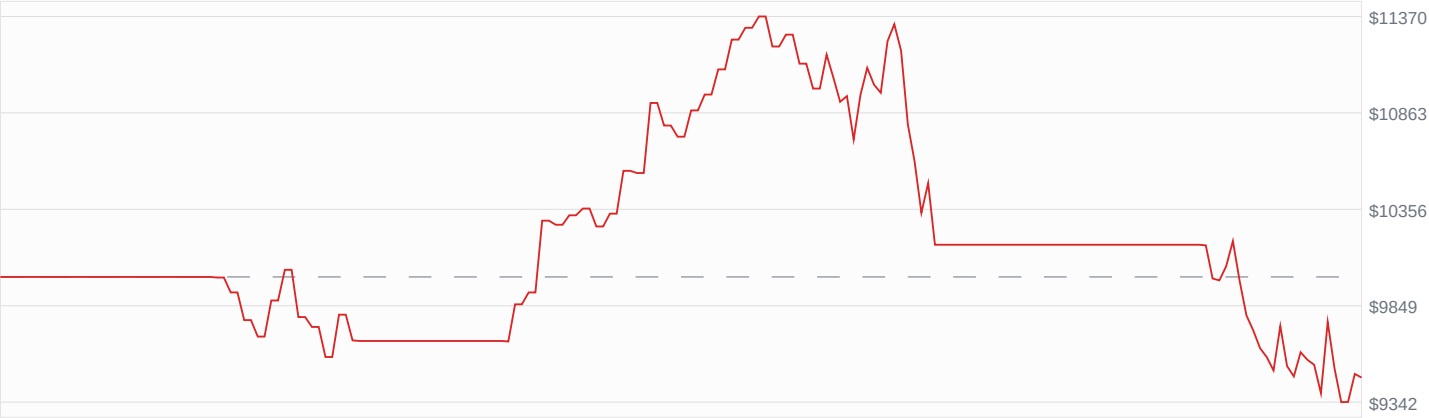




Backtest #57207 · AMZN · EVO_WEBIDEA_v83

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 AMZN backtest for the EVO_WEBIDEA_v83 strategy yields a -5.32% return with a -0.36 Sharpe ratio, indicating a net loss and poor risk-adjusted performance. Such a sample size of only three trades lacks statistical significance, making these results unreliable as a proxy for live performance. The 33.3% win rate combined with a 17.84% maximum drawdown suggests the entry logic failed to identify sustainable momentum or trend reversals effectively. We must treat this as a hypothesis failure rather than a definitive strategy flaw and require at least 50 trades to validate or discard the approach. The immediate next step is to stress-test the parameters on a different asset class or extend the lookback period to gather sufficient data points.

ADDITIONAL METRICS

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