



Backtest #50442 · AMZN · EVO_WEBIDEA_v83

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_v83 backtest on AMZN reveals severe underperformance, with a negative Sharpe of -0.32 and a catastrophic 33.3% win rate. A mere three trades are insufficient to validate the signal logic, rendering the -4.83% loss statistically inconclusive yet highly concerning. The strategy failed to capture volatility while exposing capital to a sharp 17.43% drawdown, indicating brittle risk parameters. We must expand the sample size before committing capital, as current metrics are likely noise rather than systematic failure. The immediate next step is to re-run the simulation with increased position sizing or adjusted stop-loss thresholds to test robustness.

ADDITIONAL METRICS

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