



Backtest #55455 · AMZN · EVO_WEBIDEA_v2156

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v2156 strategy on AMZN failed, delivering a -6.61% ROI with a negative Sharpe ratio of -0.47. The sample size of only three trades renders the 33.3% win rate statistically insignificant and unreliable. A 17.84% maximum drawdown indicates severe vulnerability to adverse price moves during the test period. The primary failure appears to be a lack of robustness against short-term volatility rather than a fundamental flaw in the core logic. We must expand the backtest window to gather sufficient data points before deploying capital.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62