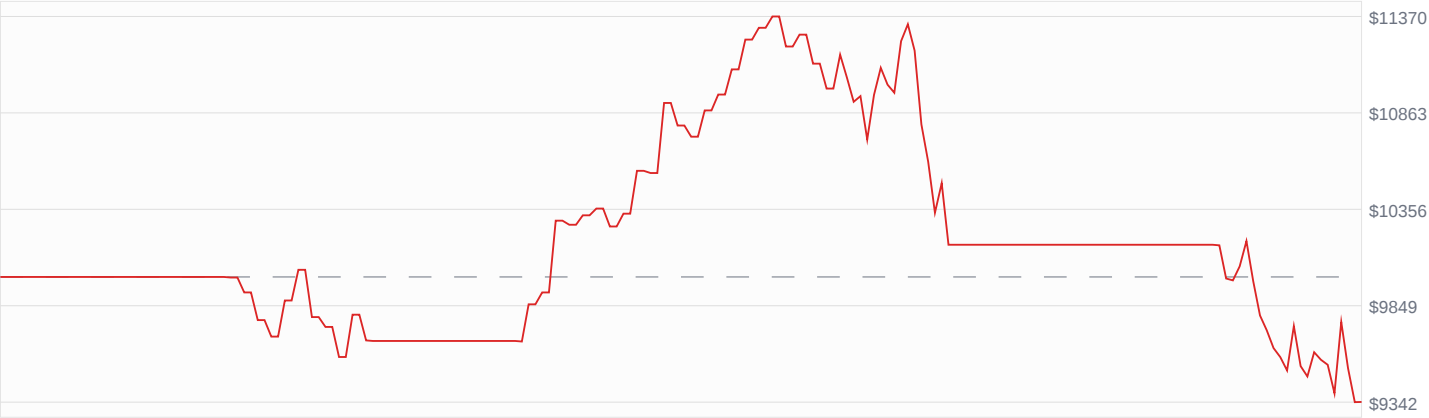




Backtest #56662 · AMZN · EVO_WEBIDEA_v83

ROI	Sharpe	Win Rate	Max Drawdown
-6.60%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v83 backtest on AMZN is statistically insignificant due to only three trades, rendering the -6.60% ROI and negative Sharpe ratio unreliable indicators of strategy failure. The 33.3% win rate and 17.84% max drawdown suggest the entry logic lacks robustness in current volatility, potentially triggering premature exits on normal price fluctuations. Without a larger sample size, we cannot distinguish between genuine alpha decay and random noise inherent in this short simulation period. The next concrete step is to expand the lookback window and re-test under different market regimes to validate entry thresholds before live deployment. This analysis serves educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	-6.60%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9342.72