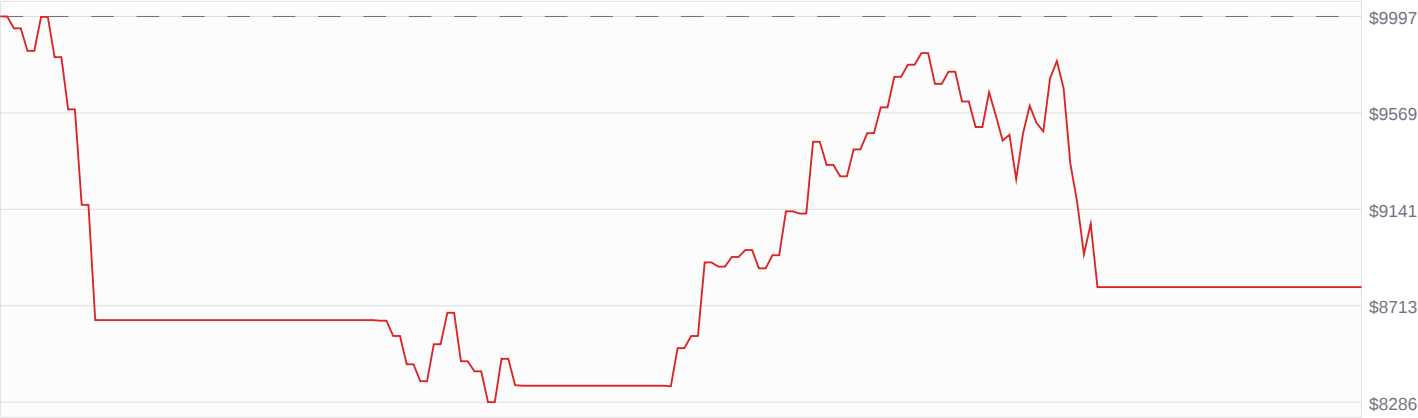




Backtest #35542 · AMZN · EVO_EVOWEBIDEA_v298

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_EVOWEBIDEA_v298 suffered a 12% loss with a negative Sharpe ratio, driven by a catastrophic 17% drawdown despite only three trades. The abysmal 33% win rate indicates a broken signal logic or severe overfitting, as the sample size is statistically insignificant for any reliable inference. Such limited trade frequency prevents robust performance validation and exposes the strategy to extreme regime risk without sufficient diversification. We must immediately recalibrate entry filters and expand the lookback period to generate a statistically meaningful dataset before redeployment.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05