



Backtest #49594 · AMZN · EVO_EVOWEBIDEA_v165

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v165 backtest on AMZN failed to generate alpha, posting a 2.39% loss with a negative Sharpe ratio of -0.12. A low win rate of 33.3% combined with a 17.43% maximum drawdown suggests the strategy lacks robustness in current volatility regimes. Statistical significance is critically low with only three total trades, rendering any performance metrics unreliable and prone to overfitting. You must expand the lookback period or adjust entry filters to generate sufficient trade frequency before deploying live capital.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47