



Backtest #51732 · AMZN · EVO_EVOWEBIDEA_v165

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_EVOWEBIDEA_v165 strategy on AMZN failed, yielding a -4.83% loss with a Sharpe of -0.32 over only three trades. A 33.3% win rate and a 17.43% drawdown indicate severe overfitting or pure luck rather than a robust edge. Statistical confidence is nonexistent given the tiny sample size, rendering any performance metrics meaningless for live deployment. Next, we must backtest this logic on a larger historical dataset with varying market regimes to validate or discard the hypothesis.

ADDITIONAL METRICS

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