



Backtest #27848 · AMZN · EVO\_EVOEVOEVOE\_v2072

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_EVOEVOEVOE\_v2072 strategy on AMZN failed decisively with a -12.04% ROI and a -0.94 Sharpe ratio. The 33.3% win rate on only three total trades indicates statistically insignificant results with high noise. A 17.14% maximum drawdown further erodes capital efficiency without adequate risk-adjusted returns. The sample size is too small to establish any meaningful edge or predictive power. Next, the algorithm requires optimization on signal generation logic and increased historical data volume.

ADDITIONAL METRICS

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