



Backtest #33831 · GOOGL · EVO_EVOEVOE_v621

ROI	Sharpe	Win Rate	Max Drawdown
+3.41%	0.33	50.0%	-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v621 backtest on GOOGL generated a nominal +3.41% return but suffered an 11.43% drawdown with a meager Sharpe ratio of 0.33. Statistical significance is nonexistent given only two trades, rendering the 50% win rate a statistical artifact rather than a robust alpha signal. The strategy likely failed to capture trend momentum while overfitting to noise, exposing the portfolio to disproportionate risk relative to reward. Before live deployment, we must stress-test parameters across multiple market regimes to verify if the edge is genuine or merely luck.

ADDITIONAL METRICS

CAGR	3.41%
Sortino Ratio	0.34
Turnover	3.88x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10341.17