



Backtest #36042 · GOOGL · EVO_EVOVOGG1R_v460

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_EVOVOGG1R_v460 strategy on GOOGL generated a modest 3.41% return with a razor-thin 50% win rate, indicating a lack of directional edge. A Sharpe ratio of 0.33 and an 11.43% drawdown reveal poor risk-adjusted performance and significant volatility relative to the tiny sample size. With only two executed trades, statistical confidence in these metrics is negligible, making the results statistically insignificant. The strategy failed to capitalize on market moves effectively, suggesting the signal logic requires fundamental restructuring. The immediate next step is to expand the backtest lookback period to gather sufficient trade data for a robust statistical evaluation.

ADDITIONAL METRICS

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