



Backtest #38772 · GOOGL · EVO_EVOEVOEVOE_v688

ROI

+11.00%

Sharpe

0.85

Win Rate

66.7%

Max Drawdown

-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v688 strategy generated a 11% ROI on GOOGL with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A Sharpe ratio of 0.85 suggests mediocre risk-adjusted returns, while an 11.43% maximum drawdown indicates substantial volatility relative to the short sample. The limited trade count prevents robust assessment of the system's resilience during extended market stress or regime changes. We must expand the backtest window or introduce parameter variations to validate performance consistency before deployment.

ADDITIONAL METRICS

CAGR	11.00%
Sortino Ratio	0.83
Turnover	6.24x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11102.89