



Backtest #45387 · GOOGL · EVO_EVOEVOE_v1738

ROI	Sharpe	Win Rate	Max Drawdown
+11.00%	0.85	66.7%	-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1738 backtest on GOOGL shows a positive 11% ROI and 66.7% win rate, yet the sample size of three trades renders these metrics statistically insignificant. A sharp 11.43% drawdown combined with a modest Sharpe ratio of 0.85 suggests the strategy lacks robustness under stress. Without more data points, we cannot confirm if the profitability is due to genuine alpha or mere luck in trade selection. The immediate next step is to run a longer backtest with adjusted parameters to validate performance across a broader market cycle.

ADDITIONAL METRICS

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