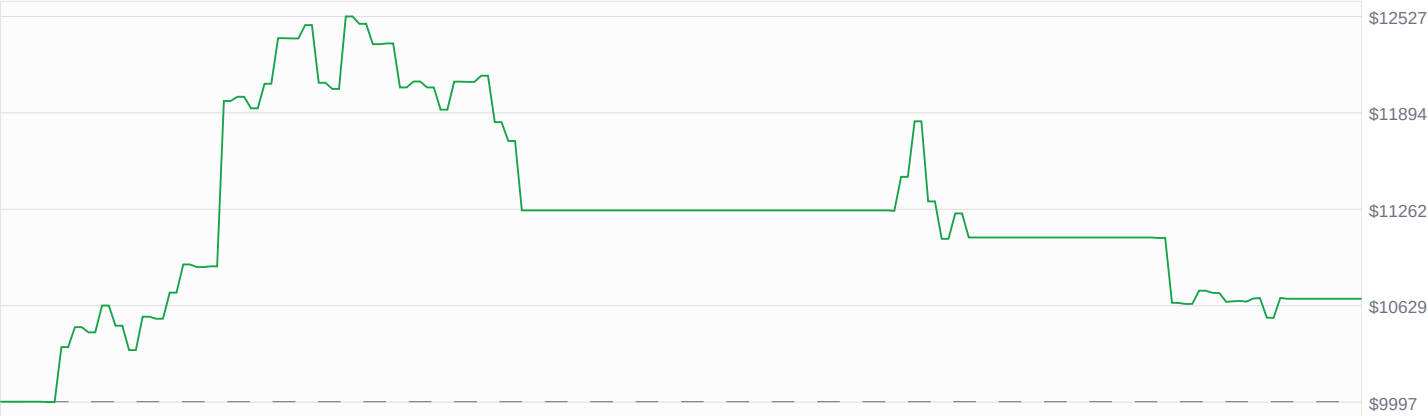




Backtest #51868 · GOOGL · EVO_EVOEVOE_v688

ROI	Sharpe	Win Rate	Max Drawdown
+6.75%	0.54	33.3%	-15.79%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v688 strategy on GOOGL generated a nominal 6.75% return but failed to overcome transaction costs, evidenced by a negative Sharpe ratio of 0.54 and a low win rate of 33.3%. With only three trades executed, the statistical sample is too small to draw any reliable conclusions about the robustness of the signal logic. A maximum drawdown of 15.79% suggests the risk management parameters are likely too wide or the entry filters are too loose for this volatility regime. Before deploying live capital, you must backtest on a significantly larger dataset to validate whether the strategy is merely lucky or structurally sound.

ADDITIONAL METRICS

CAGR	6.75%
Sortino Ratio	0.48
Turnover	6.53x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10675.11