



Backtest #53188 · GOOGL · EVO_EVOEVOEVOE_v1899

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_EVOEVOEVOE_v1899 strategy on GOOGL generated a +6.75% ROI with a 33.3% win rate, yet the statistical significance is negligible given only three trades. A 15.79% maximum drawdown coupled with a low 0.54 Sharpe ratio indicates high volatility relative to returns, suggesting the approach lacks robust risk-adjusted performance. The sample size is insufficient to validate the strategy's edge, making the observed gains likely noise rather than a repeatable alpha. Next, expand the backtest to include multiple market regimes or reduce the trade frequency to increase the dataset for a reliable confidence interval.

ADDITIONAL METRICS

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