



Backtest #53849 · GOOGL · EVO_EVOEVOEVOE_v2092

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_v2092 strategy on GOOGL generated a nominal +6.75% return, yet the statistical insignificance of only three trades renders the 33.3% win rate unreliable for institutional deployment. A Sharpe ratio of 0.54 indicates mediocre risk-adjusted performance, while the 15.79% peak drawdown exceeds acceptable thresholds for most balanced portfolios. This sample size is too small to confirm any edge, as the results likely reflect random noise rather than a robust alpha signal. We must increase simulation granularity or extend the backtest window to validate the strategy's consistency before considering live allocation.

ADDITIONAL METRICS

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