



Backtest #54984 · GOOGL · EVO_EVOEVOE_v1934

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_v1934 strategy on GOOGL generated a marginal +6.75% return with a Sharpe ratio of 0.54, yet the 33.3% win rate and 15.79% drawdown indicate a statistically insignificant sample of only three trades. Such a low trade count precludes any meaningful confidence in the robustness of the signal logic or risk parameters. The poor win rate suggests the entry conditions frequently triggered during low-probability market phases, leading to disproportionate losses. We must expand the data sample by testing across multiple symbols and timeframes before deploying this logic live.

ADDITIONAL METRICS

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