



Backtest #55713 · GOOGL · EVO_EVOEVOEVOE_v2072

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_v2072 strategy generated a nominal +6.75% return on GOOGL, yet the 33.3% win rate and 0.54 Sharpe ratio indicate poor risk-adjusted performance. With only three trades executed, the statistical signal lacks sufficient sample size to validate robustness or rule out random noise. The 15.79% maximum drawdown suggests significant volatility exposure that the current parameters failed to mitigate effectively. Consequently, this result is statistically insignificant and should not be interpreted as a confirmed alpha source. The next step is to expand the lookback period and increase trade frequency to determine if the strategy exhibits consistent behavior across different market regimes.

ADDITIONAL METRICS

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