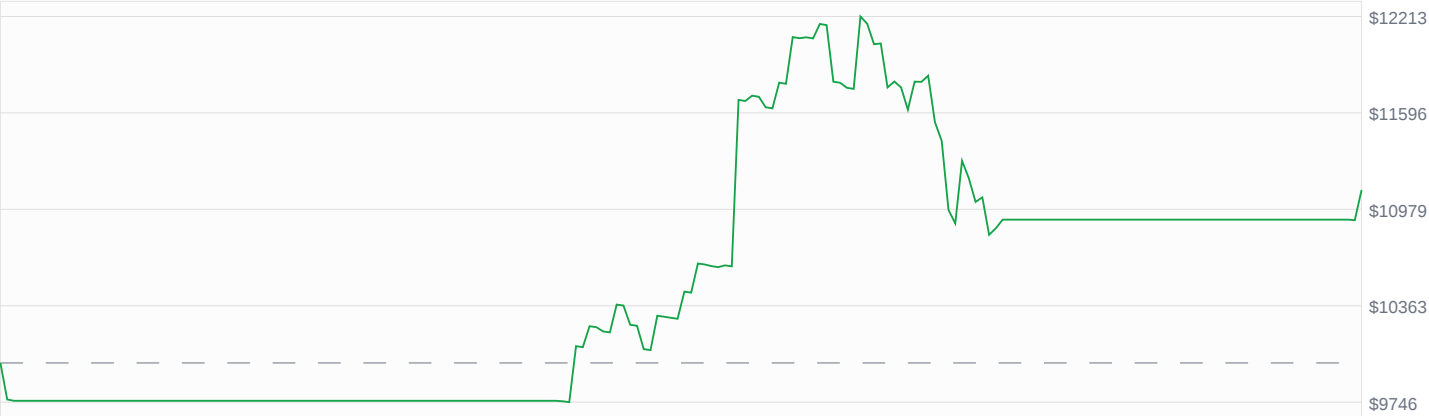




Backtest #44006 · GOOGL · EVO_EVOEVOE_v2102

ROI	Sharpe	Win Rate	Max Drawdown
+11.00%	0.85	66.7%	-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v2102 strategy on GOOGL generated an 11% return, yet the 3-trade sample size renders the 0.85 Sharpe ratio statistically insignificant. A 66.7% win rate with an 11.43% drawdown suggests robustness is unproven rather than demonstrated by limited exposure to volatility. Without sufficient trade frequency, performance metrics cannot reliably predict live market behavior or risk-adjusted returns. We must execute a longer backtest with expanded lookback periods to validate whether these parameters hold under different market regimes.

ADDITIONAL METRICS

CAGR	11.00%
Sortino Ratio	0.83
Turnover	6.24x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11102.89