



Backtest #52947 · GOOGL · EVO_EVOEVOE_v1881

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_v1881 strategy on GOOGL generated a +6.75% ROI with a modest 0.54 Sharpe, though only three trades were executed, severely limiting statistical significance. A 33.3% win rate paired with a 15.79% drawdown suggests the logic captures outliers rather than consistent alpha, making the returns potentially noisy. Given the small sample size, this performance could easily be random noise rather than a robust edge for institutional deployment. Next, backtest the same parameters on a broader historical range to validate if the 33% win rate persists outside this narrow window. The data currently indicates high variance that requires deeper sampling before any capital allocation decision.

ADDITIONAL METRICS

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