



Backtest #55014 · GOOGL · EVO_EVOEVOEVOE_v2003

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_v2003 backtest on GOOGL generated a +6.75% return, yet the 33.3% win rate and 0.54 Sharpe ratio reveal a strategy that loses money on two-thirds of its trades. With only three trades executed, the statistical sample is too small to validate the edge, and the 15.79% maximum drawdown highlights significant volatility risk. This performance suggests the strategy lacks robustness in the current market regime rather than confirming a reliable alpha source. We must expand the sample size by re-running the test with adjusted parameters or by increasing the lookback period. Until we achieve a statistically significant trade count, the results remain an outlier rather than a replicable model.

ADDITIONAL METRICS

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