



Backtest #47092 · GOOGL · EVO_EVOEVOE_v816

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_v816 backtest on GOOGL shows a +6.75% ROI, but a 33.3% win rate and low Sharpe of 0.54 reveal weak signal quality rather than robust performance. With only three total trades, the 15.79% maximum drawdown is statistically insignificant and masks true risk exposure. This small sample size prevents any reliable conclusion on strategy viability or consistency across market regimes. We must increase trade frequency by narrowing entry filters or widening lookbacks to generate a statistically meaningful dataset.

ADDITIONAL METRICS

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