



Backtest #47609 · GOOGL · EVO_EVOEVOEVOE_v688

ROI

+6.75%

Sharpe

0.54

Win Rate

33.3%

Max Drawdown

-15.79%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v688 strategy on GOOGL generated a 6.75% return but failed due to a critically low sample size of only three trades, rendering the 0.54 Sharpe ratio and 15.79% drawdown statistically insignificant. The 33.3% win rate indicates a lack of consistent edge, suggesting the signal logic is too erratic for institutional deployment. Without more data points, the apparent profitability is likely noise rather than a repeatable alpha. We must re-run the backtest with optimized parameters or a longer historical window to validate performance.

ADDITIONAL METRICS

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