



Backtest #47793 · GOOGL · EVO_EVOEVOE_v731

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_v731 strategy on GOOGL delivered a modest 6.75% return but suffered a significant 15.79% drawdown, indicating high volatility relative to gains. With only three trades executed, the sample size is critically insufficient to validate the 33.3% win rate or the 0.54 Sharpe ratio with any statistical confidence. The low trade count suggests the strategy is either too conservative or the parameters are misaligned with current market liquidity. Immediate next steps involve running a longer backtest on a higher frequency interval to generate more data points and verify signal consistency.

ADDITIONAL METRICS

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