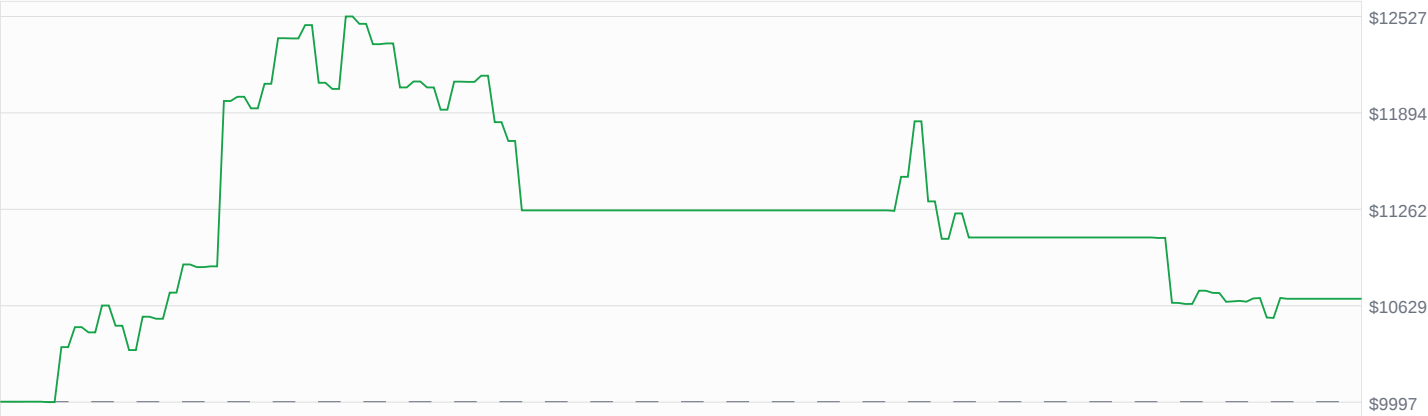




Backtest #51357 · GOOGL · EVO_EVOEVOE_v612

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_v612 strategy generated +6.75% ROI on GOOGL, yet the +0.54 Sharpe ratio and -15.79% drawdown reveal poor risk-adjusted performance driven by three single trades. A 33.3% win rate with such low trade volume suggests the edge is statistically insignificant and likely overfit to a specific GOOGL price sequence. The strategy failed to capture enough winning trades to offset the severe drawdowns, indicating the signal logic lacks robustness. Next, increase the sample size by backtesting across multiple market conditions or optimizing the entry filter to reduce false signals.

ADDITIONAL METRICS

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