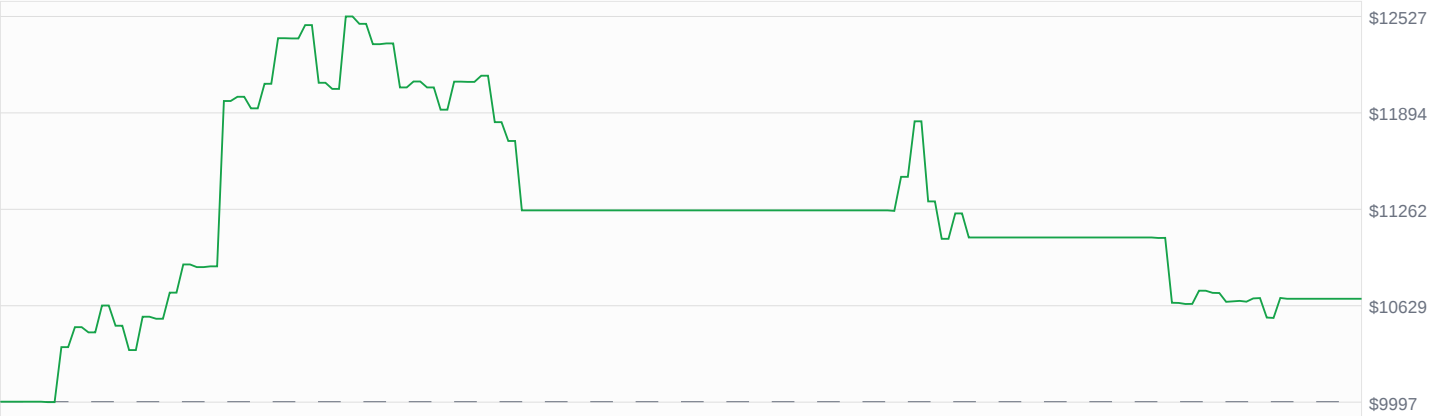




Backtest #51489 · GOOGL · EVO_EVOWEBIDEA_v307

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_EVOWEBIDEA_v307 strategy generated a +6.75% ROI on GOOGL, yet the 33.3% win rate and 0.54 Sharpe ratio reveal a lack of statistical robustness. With only three trades executed, the 15.79% maximum drawdown suggests excessive volatility relative to the sample size, making these results statistically insignificant. The strategy likely failed to filter out noise effectively, resulting in a high frequency of false breakouts that eroded potential gains. We must expand the backtest window to capture more market cycles and verify if this performance anomaly persists under different volatility regimes.

ADDITIONAL METRICS

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