



Backtest #53187 · GOOGL · EVO_EVOEVOE_v1899

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_EVOEVOE_v1899 strategy on GOOGL generated a 6.75% return with a dangerously low win rate of 33.3% and a sharp 15.79% drawdown. A Sharpe ratio of 0.54 indicates weak risk-adjusted returns, while only three trades provide insufficient statistical power to confirm edge or rule out random noise. The strategy likely failed due to over-optimization on such a short sample, producing results that are not statistically significant. We must increase the backtest horizon to capture more market regimes before considering live deployment. Next, run a comparative analysis against a simple buy-and-hold benchmark to validate if the strategy actually adds value.

ADDITIONAL METRICS

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