



Backtest #53851 · GOOGL · EVO_EVOEVOEVOE_v2092

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_EVOEVOEVOE_v2092 backtest on GOOGL achieved a 6.75% return with a 0.54 Sharpe ratio, but the 15.79% maximum drawdown and 33.3% win rate suggest a strategy prone to significant loss concentration. The statistical confidence is critically low due to a sample size of only three trades, rendering the results an unreliable indicator of future performance. While the strategy captured gains, its inability to avoid substantial drawdowns indicates poor risk-adjusted mechanics under current market conditions. The immediate next step is to expand the data window to hundreds of trades before deploying any capital or optimizing parameters.

ADDITIONAL METRICS

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