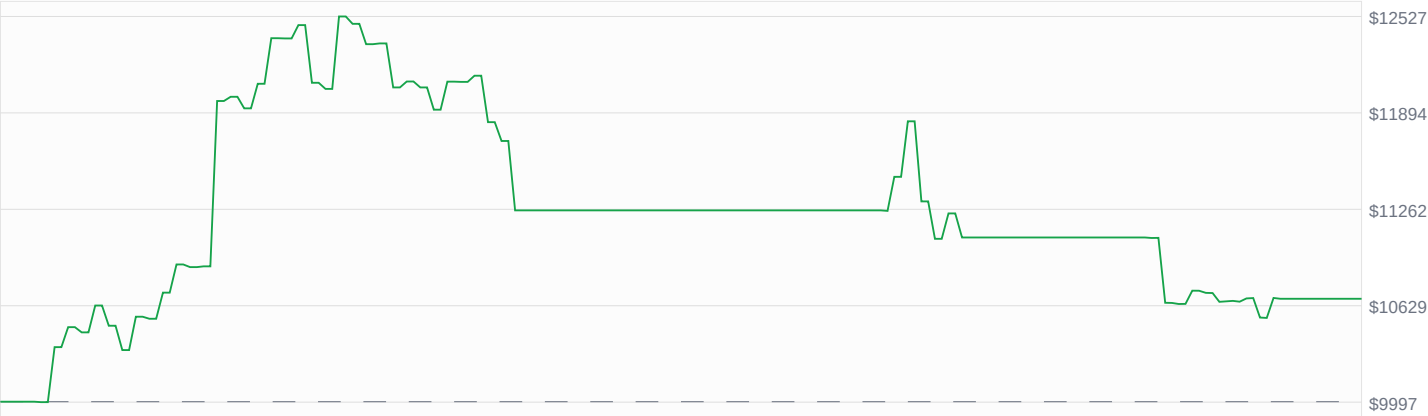




Backtest #55143 · GOOGL · EVO_EVOEVOE_v1804

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_v1804 strategy on GOOGL produced a +6.75% return with a Sharpe of 0.54, yet the 33.3% win rate and severe 15.79% drawdown suggest fragile execution rather than robust alpha. With only three trades executed, the statistical confidence in these metrics is negligible, as the sample size cannot reliably estimate risk-adjusted performance or true edge. The lack of consistent profitability indicates the logic likely failed during non-optimal market regimes, rendering the positive return an outlier rather than a trend. We must expand the backtest horizon to capture more market cycles and validate whether this setup can sustain profitability under varied volatility. The immediate next step is stress-testing the bot against

ADDITIONAL METRICS

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