



Backtest #44114 · GOOGL · EVO_EVOEVOE_v1794

ROI

+11.00%

Sharpe

0.85

Win Rate

66.7%

Max Drawdown

-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1794 strategy on GOOGL showed a modest +11.00% return with a 66.7% win rate, but the sample size of only three trades severely limits statistical reliability and renders the 0.85 Sharpe ratio unrepresentative of live performance. The 11.43% maximum drawdown indicates significant volatility risk that could easily be exacerbated during extended drawdowns not captured in this brief test. A larger dataset is required to validate whether the signal logic consistently generates alpha or merely exploits noise. The immediate next step is to run a forward test with expanded lookback periods to gather sufficient trade data before considering capital deployment.

ADDITIONAL METRICS

CAGR	11.00%
Sortino Ratio	0.83
Turnover	6.24x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11102.89