



Backtest #37975 · GOOGL · EVO_EVOEVOE_v792

ROI

+11.00%

Sharpe

0.85

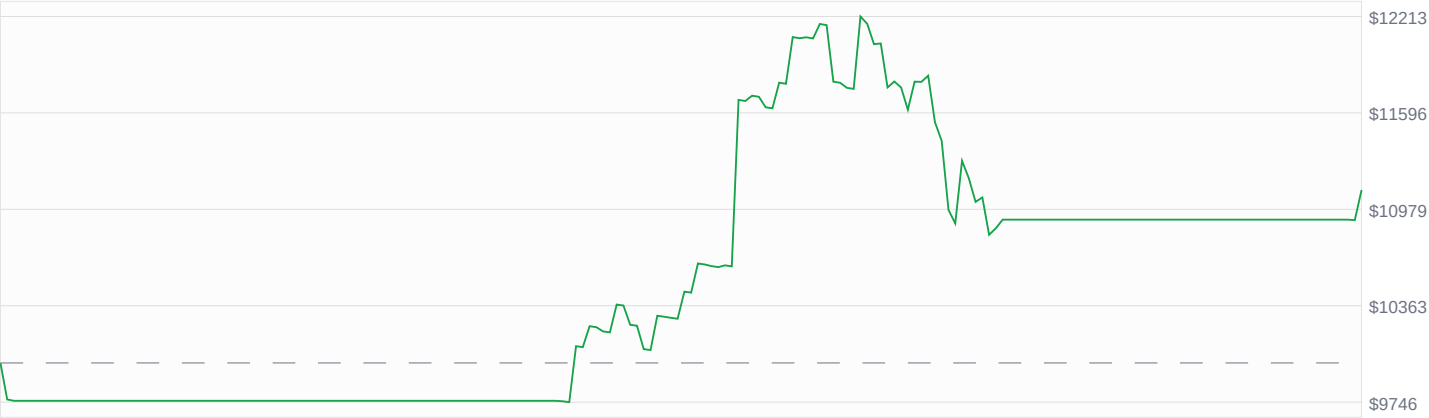
Win Rate

66.7%

Max Drawdown

-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v792 strategy generated positive returns on GOOGL with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A Sharpe ratio of 0.85 and an 11.43% maximum drawdown indicate moderate efficiency but high volatility relative to the sample size. The results likely reflect overfitting to historical noise rather than a robust edge in market dynamics. We must expand the sample by running a walk-forward analysis across multiple market regimes before deploying live capital. This approach will validate if the edge persists outside the specific training period used for this backtest.

ADDITIONAL METRICS

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