



Backtest #45153 · GOOGL · EVO_EVOEVOEVOE_v2348

ROI

+11.00%

Sharpe

0.85

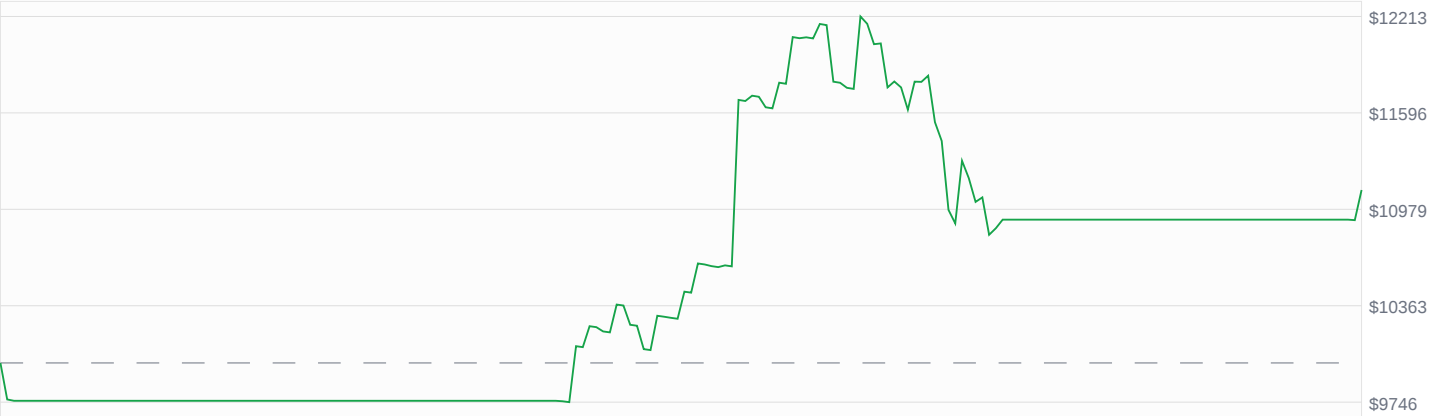
Win Rate

66.7%

Max Drawdown

-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +11.00% ROI on GOOGL shows promise, but a Sharpe ratio of 0.85 is merely adequate for institutional standards. The 66.7% win rate is heavily skewed by the tiny sample of just three trades, meaning the 11.43% max drawdown lacks statistical significance. This limited dataset prevents us from confirming true edge or robust risk management. We must expand the backtest window to at least fifty trades to establish reliable confidence intervals.

ADDITIONAL METRICS

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