



Backtest #52365 · GOOGL · EVO_GG1RSISNIP_v1636

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_GG1RSISNIP_v1636 backtest on GOOGL yielded a +6.75% ROI with a modest 0.54 Sharpe ratio, driven by only three trades that generated a low 33.3% win rate. The strategy's effectiveness is statistically unreliable given the extremely small sample size, which masks significant volatility risks and results in a concerning 15.79% maximum drawdown. While the final capital grew to \$10,675.11, the lack of trade frequency prevents any meaningful assessment of the strategy's robustness across different market conditions. To validate this approach, you must expand the backtest scope to include a wider range of symbols and a longer historical window to ensure sufficient statistical significance before deployment.

ADDITIONAL METRICS

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