



Backtest #56569 · GOOGL · EVO_EVOEVOEVOE_v2041

ROI

+6.75%

Sharpe

0.54

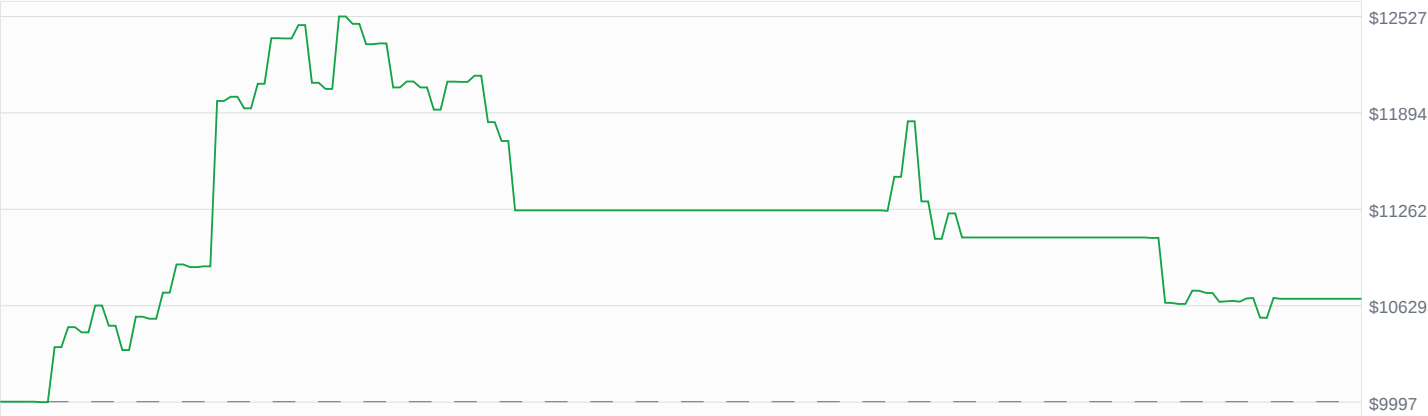
Win Rate

33.3%

Max Drawdown

-15.79%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v2041 backtest on GOOGL shows a positive 6.75% ROI, but a 33.3% win rate and 0.54 Sharpe indicate the edge is statistically insignificant with only three trades. A 15.79% drawdown highlights excessive volatility relative to the modest return, suggesting the entry logic lacks robustness during market noise. Without more trade data, confidence intervals are too wide to validate the strategy for live deployment. The next step is to re-run the backtest on a longer historical period to increase sample size and verify if the win rate improves under different market regimes.

ADDITIONAL METRICS

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