



Backtest #28364 · GOOGL · EVO_EVOEVOE_v874

ROI

+3.41%

Sharpe

0.33

Win Rate

50.0%

Max Drawdown

-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The strategy achieved a modest +3.41% ROI but suffered a severe 11.43% drawdown, yielding a poor 0.33 Sharpe ratio. With only two trades, the 50% win rate lacks statistical significance and cannot reliably predict future performance. The high risk-adjusted cost per trade suggests the signal logic is either too noisy or the sample period is insufficient. Immediate next steps require expanding the backtest window to accumulate at least 50 trades for valid confidence intervals. Until then, the results are inconclusive and unsuitable for live deployment.

ADDITIONAL METRICS

CAGR	3.41%
Sortino Ratio	0.34
Turnover	3.88x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$10341.17