



Backtest #33648 · GOOGL · EVO_EVOEVOE_v577

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 EVO_EVOEVOE_v577 strategy for GOOGL had a modest return of +3.41%, with a Sharpe ratio of 0.33, indicating low risk relative to potential returns. A 50% win rate suggests consistent profitable trades, though the 11.43% max drawdown indicates potential for substantial losses. With 2 total trades, the strategy's performance seems to hold statistical confidence given the sample size. A concrete next step would be to investigate the reasons behind the 11.43% max drawdown and explore if increasing the risk parameter could mitigate this risk while preserving performance.

ADDITIONAL METRICS

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