



Backtest #34152 · GOOGL · EVO_EVOEVOE_v736

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_v736 strategy on GOOGL achieved a positive ROI of +3.41%, with a Sharpe ratio of 0.33, a win rate of 50.0%, and a max drawdown of 11.43%. The strategy ran for 2 trades, and the final capital was \$10,341.17. Although the win rate was below the threshold for statistical significance, the Sharpe ratio indicates a reasonable performance considering the volatility. Next, conducting a thorough backtest with a larger sample size could help validate the strategy's efficacy.

ADDITIONAL METRICS

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