



Backtest #34679 · GOOGL · EVO_GG1RSISNIP_v1639

ROI	Sharpe	Win Rate	Max Drawdown
+3.41%	0.33	50.0%	-11.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1639 strategy for GOOGL produced a modest return of +3.41% over the backtest period. While the Sharpe ratio of 0.33 is relatively low, the 50% win rate indicates a decent success rate. With a max drawdown of 11.43%, the strategy exhibited significant volatility. To improve, consider optimizing the RSI threshold for more precise confirmation of bullish signals, especially given the low Sharpe ratio. Next, validate this strategy on a live market dataset.

ADDITIONAL METRICS

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