



Backtest #36150 · GOOGL · EVO_GG1RSISNIP_v76

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_v76 strategy on GOOGL shows a modest +3.41% ROI but suffers from a critically low Sharpe ratio of 0.33, indicating poor risk-adjusted returns relative to the 11.43% drawdown. With only two trades executed, the 50% win rate lacks statistical significance and cannot reliably predict live market performance. The sample size is too small to confirm trend-following efficacy or validate the signal logic under diverse volatility regimes. We must expand the backtest window to at least 500 trades before deploying capital in a live environment.

ADDITIONAL METRICS

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