



Backtest #48104 · GOOGL · EVO_GG1RSISNIP_v980

ROI	Sharpe	Win Rate	Max Drawdown
+6.75%	0.54	33.3%	-15.79%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v980 backtest on GOOGL shows a +6.75% ROI but lacks statistical significance due to only three total trades. A Sharpe ratio of 0.54 and a 33.3% win rate suggest the strategy is currently unprofitable relative to risk, while the 15.79% drawdown highlights dangerous volatility. This sample size is insufficient to confirm robustness, meaning the strategy may be overfitting to specific market noise rather than capturing a genuine alpha. You must increase the backtest lookback period or adjust entry filters to generate more data points before live deployment. Re-run the simulation with a wider date range to validate performance consistency.

ADDITIONAL METRICS

CAGR	6.75%
Sortino Ratio	0.48
Turnover	6.53x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10675.11