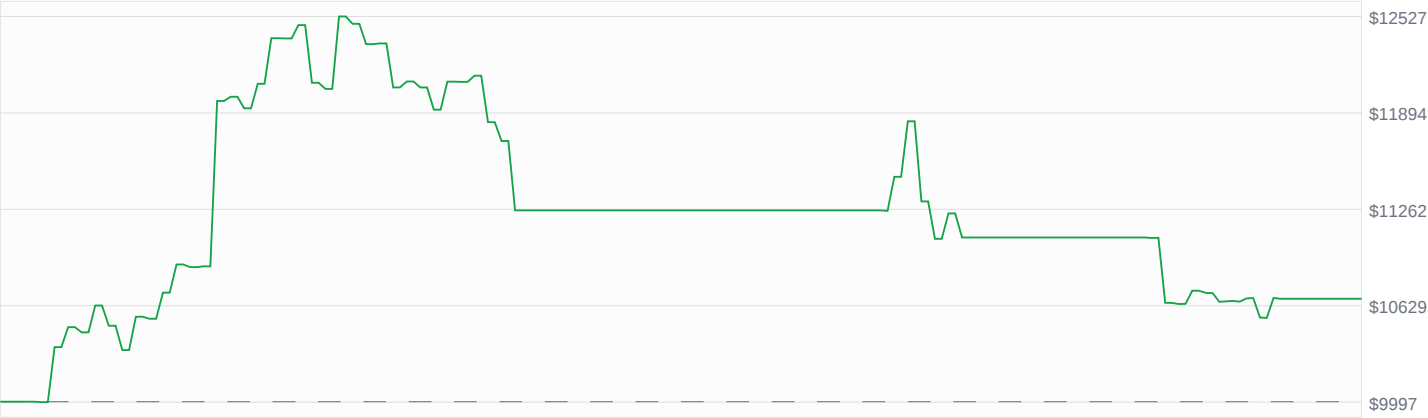




Backtest #52365 · GOOGL · EVO\_GG1RSISNIP\_v1636

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1636 backtest on GOOGL yielded a +6.75% ROI with a modest 0.54 Sharpe ratio, driven by only three trades that generated a low 33.3% win rate. The strategy's effectiveness is statistically unreliable given the extremely small sample size, which masks significant volatility risks and results in a concerning 15.79% maximum drawdown. While the final capital grew to \$10,675.11, the lack of trade frequency prevents any meaningful assessment of the strategy's robustness across different market conditions. To validate this approach, you must expand the backtest scope to include a wider range of symbols and a longer historical window to ensure sufficient statistical significance before deployment.

ADDITIONAL METRICS

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