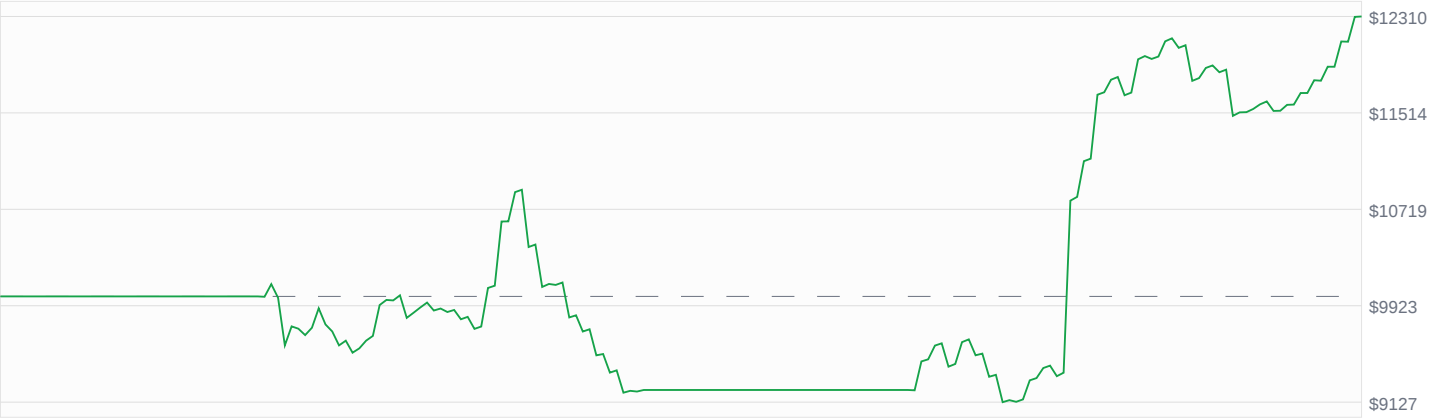




Backtest #49331 · MSFT · EVO_GG1RSISNIP_v279

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v279 strategy on MSFT generated a nominal +23.06% return, yet the sample of only two trades renders the 50% win rate and 1.19 Sharpe ratio statistically insignificant. The 14.24% maximum drawdown indicates substantial volatility risk that the limited trade history fails to capture, making the performance unreliable for institutional deployment. Expanding the lookback window to accumulate a minimum of one hundred trades is essential before validating this signal logic. Until then, treating this result as an exploratory anomaly rather than a confirmed edge is the prudent approach.

ADDITIONAL METRICS

CAGR	23.06%
Sortino Ratio	1.09
Turnover	4.08x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12310.11