



Backtest #47431 · MSFT · EVO\_GG1RSISNIP\_v1476

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1476 strategy on MSFT generated a 23.06% return, but the sample size of only two trades renders the Sharpe ratio of 1.19 statistically insignificant and the 50.0% win rate unreliable for institutional allocation. Although the maximum drawdown of 14.24% appears contained, the lack of trade frequency prevents any meaningful assessment of risk stability under varying market conditions. We must treat these results as a theoretical simulation rather than a validated production signal due to insufficient historical data points. The immediate next step is to expand the lookback period to at least 100 simulated trades to achieve statistical confidence before deploying capital.

ADDITIONAL METRICS

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