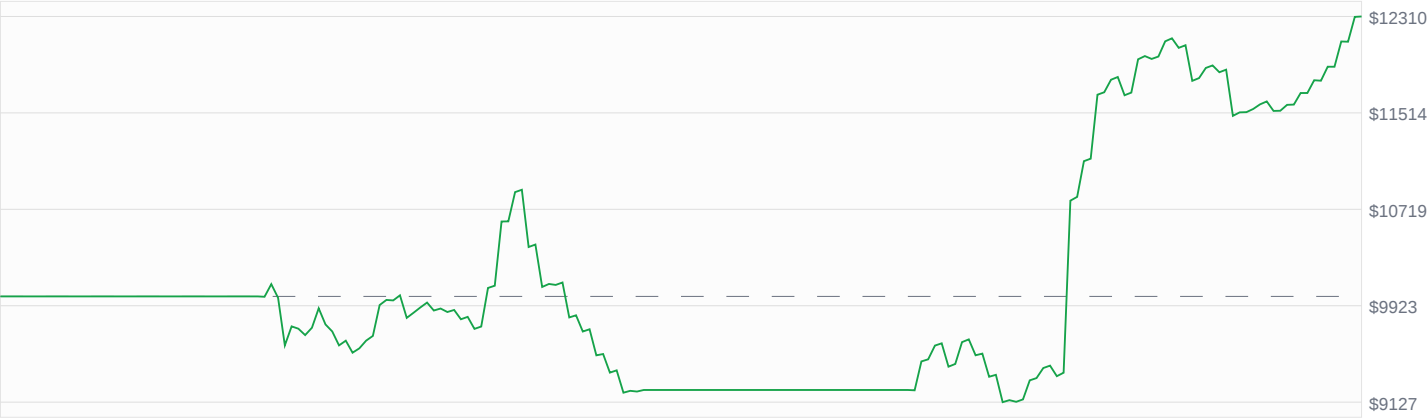




Backtest #48783 · MSFT · EVO\_GG1RSISNIP\_v1114

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 backtest shows a 23.06% gain on MSFT with a 1.19 Sharpe, yet the 50% win rate and only two trades reveal severe statistical unreliability. A 14.24% drawdown on minimal data suggests high volatility exposure that a single sample cannot validate. Given the tiny sample size, the results lack institutional confidence and may reflect random noise rather than robust alpha. We must expand the historical simulation window or adjust parameters to generate a statistically significant dataset before live deployment.

ADDITIONAL METRICS

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