



Backtest #52647 · MSFT · EVO_GG1RSISNIP_v1271

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1271 strategy delivered a +20.07% return, but the sample size of only two trades renders the 1.06 Sharpe ratio statistically insignificant. A 50% win rate paired with a 14.24% maximum drawdown suggests a high-risk edge that is not yet validated. We cannot confirm the robustness of the signal logic without a larger dataset to filter out random noise. The next step is to run a forward test on a live account to validate performance outside the historical window. This approach will provide the necessary data points to assess true statistical confidence and stability.

ADDITIONAL METRICS

CAGR	20.07%
Sortino Ratio	0.98
Turnover	4.05x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12011.02