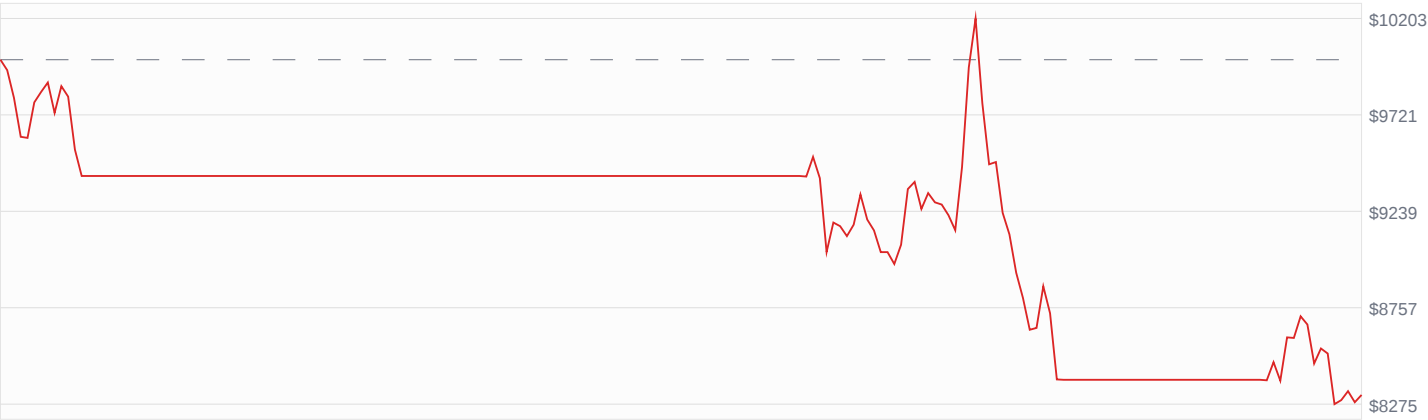




Backtest #35828 · MSFT · EVO\_GG1RSISNIP\_v1590

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -16.81% | -1.35  | 0.0%     | -18.90%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1590 strategy on MSFT failed entirely, registering a 16.81% loss with zero winning trades and a sharp decline in capital. With only three executed trades, the statistical sample is insufficient to draw robust conclusions about the underlying logic. The negative Sharpe ratio of -1.35 and a max drawdown of 18.90% indicate severe risk exposure relative to the lack of profitable outcomes. Immediate recalibration of entry thresholds or a complete rule overhaul is required before redeployment.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -16.81%   |
| Sortino Ratio   | -0.79     |
| Turnover        | 5.39x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$8321.41 |