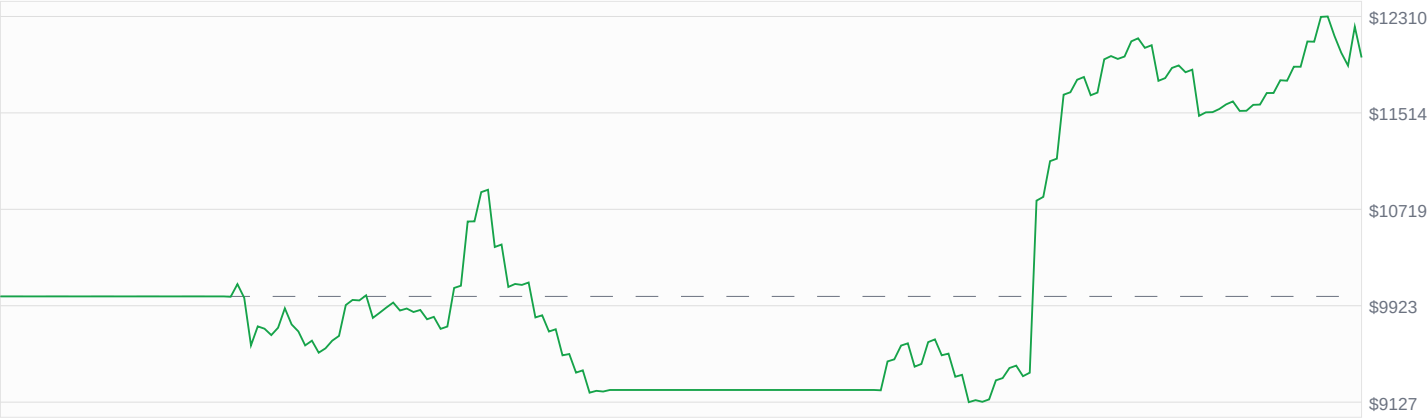


Backtest #57451 · MSFT · EVO_GG1RSISNIP_v348

ROI	Sharpe	Win Rate	Max Drawdown
+19.68%	1.03	50.0%	-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v348 backtest on MSFT shows a 19.68% ROI, yet the strategy is statistically unreliable due to only two executed trades. A 50% win rate and 14.24% maximum drawdown with such a minimal sample size indicate high volatility and overfitting risk rather than robust alpha. While the Sharpe ratio of 1.03 suggests decent risk-adjusted returns, the lack of trade frequency prevents meaningful confidence intervals. We must run a longer backtest with different parameters or validate on out-of-sample data before deploying live capital.

ADDITIONAL METRICS

CAGR	19.68%
Sortino Ratio	0.97
Turnover	4.04x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11971.60