



Backtest #48214 · MSFT · EVO_GG1RSISNIP_v997

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_v997 backtest on MSFT shows a positive 23.06% ROI with a 1.19 Sharpe ratio, yet the 14.24% max drawdown highlights significant volatility risk. Statistical confidence is critically low given only two trades, making the 50% win rate and return figures unreliable for live deployment. The sample size is too small to validate entry logic or robustness against varying market regimes. A concrete next step is to retest the strategy on a larger historical dataset with varying intervals to confirm signal consistency.

ADDITIONAL METRICS

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