



Backtest #49288 · MSFT · EVO_GG1RSISNIP_v410

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_v410 backtest on MSFT yielded a 23.06% ROI with a Sharpe of 1.19, but the 14.24% drawdown and a mere 50% win rate signal fragile performance driven by only two trades. Such a small sample size provides statistically insignificant confidence, making the apparent edge indistinguishable from random noise rather than a robust alpha source. The strategy likely suffered from overfitting to a specific price sequence, as a single loss could have inverted the entire equity curve given the limited trade count. I recommend expanding the historical lookback window and increasing trade frequency to validate if the signal logic holds under broader market regimes before deployment.

ADDITIONAL METRICS

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