



Backtest #51352 · MSFT · EVO_GG1RSISNIP_v913

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v913 backtest on MSFT shows a 21.45% gain, yet the 50% win rate and two trades reveal a statistical sample size too small to infer robustness. While the Sharpe ratio of 1.12 suggests decent risk-adjusted returns, the 14.24% drawdown indicates significant exposure to single trade failures. The strategy lacks edge confirmation given the limited data, making any performance metric highly sensitive to random noise rather than a predictable pattern. Immediate next steps involve expanding the backtest window to at least 50 trades to validate the strategy's consistency.

ADDITIONAL METRICS

CAGR	21.45%
Sortino Ratio	1.03
Turnover	4.06x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12149.06