



BACKTEST REPORT

Backtest #53702 · MSFT · EVO_GG1RSISNIP_v1537

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_GG1RSISNIP_v1537 generated a 20.07% gain with a Sharpe ratio of 1.06, yet the 50% win rate and 14.24% drawdown on only two trades render these metrics statistically insignificant. Such a narrow sample size fails to validate the strategy's robustness or confirm whether the returns stem from genuine alpha or mere luck. We must treat this result as a hypothesis rather than a confirmed edge and avoid deploying live capital until the system processes sufficient transaction data. The immediate next step is to re-run the simulation on an extended historical dataset to ensure consistency across different market regimes.

ADDITIONAL METRICS

CAGR	20.07%
Sortino Ratio	0.98
Turnover	4.05x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12011.02