



Backtest #47508 · MSFT · EVO_GG1RSISNIP_v915

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_v915 backtest on MSFT shows a +23.06% gain and 1.19 Sharpe, yet the 50% win rate and 14.24% drawdown reveal high volatility in a tiny sample. With only two trades, the statistical confidence is negligible, making the 23% return an outlier rather than a reliable signal. The strategy likely overfitted to specific price noise or entry conditions present in the limited data window. We must expand the test horizon to 100+ trades before deploying this logic live.

ADDITIONAL METRICS

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