



Backtest #52577 · MSFT · EVO_GG1RSISNIP_v1224

ROI

+20.07%

Sharpe

1.06

Win Rate

50.0%

Max Drawdown

-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest on MSFT shows a +20.07% return with a 1.06 Sharpe ratio, but a sample size of only two trades renders these statistics statistically insignificant and prone to extreme variance. A 50% win rate paired with a 14.24% maximum drawdown indicates a lack of robust risk control over a meaningful market cycle. The strategy's profitability cannot be validated without expanding the historical lookback or increasing trade frequency to ensure the edge is not a result of luck. The immediate next step is to run a longer-term backtest with adjusted parameters to determine if this performance holds under 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