



Backtest #47115 · MSFT · EVO_EVOEVOE_v1838

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_EVOEVOE_v1838 strategy generated a +23.06% ROI on MSFT with a Sharpe of 1.19, yet the sample size of only two trades creates statistically insignificant results. A 50% win rate and 14.24% drawdown are uninformative metrics without sufficient trade history to validate the signal logic. We cannot confidently project forward performance or identify robust risk parameters from such a thin sample. The immediate next step is to run an expanded backtest with lower slippage assumptions and higher trade frequency parameters.

ADDITIONAL METRICS

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