



Backtest #49473 · MSFT · EVO_EVOEVOEVOE_v2042

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_EVOEVOEVOE_v2042 strategy on MSFT generated a +23.06% return, yet the sample size of only two trades renders the 50% win rate statistically insignificant. A Sharpe ratio of 1.19 suggests favorable risk-adjusted returns, but the 14.24% maximum drawdown exposes substantial volatility that a single observation cannot validate. The strategy appears effective only if the limited trade count does not result from insufficient data or a broken execution engine. We must expand the backtest horizon to at least 100 trades before drawing any conclusions on its viability. The immediate next step is to re-run the simulation over a longer historical period to assess robustness.

ADDITIONAL METRICS

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