



Backtest #49896 · MSFT · EVO_EVOEVOEVOE_v1958

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_v1958 backtest on MSFT shows a +23.06% ROI with a 1.19 Sharpe, yet the 50% win rate and 14.24% drawdown are misleading due to only two trades executed. Such a small sample size lacks statistical significance, rendering any performance metrics unreliable for institutional deployment. The strategy generated a nominal profit but failed to demonstrate robust risk-adjusted returns or resilience against typical market volatility. The next step is to expand the test period or adjust parameters to generate a larger trade history before live deployment.

ADDITIONAL METRICS

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