



Backtest #55528 · MSFT · EVO_EVOEVOEVOE_v2144

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2144 backtest on MSFT generated a +20.07% return, yet the 50% win rate and only two total trades reveal severe undercapitalization and high variance. With a Sharpe ratio of 1.06 and a maximum drawdown of 14.24%, the strategy lacks statistical confidence for institutional deployment without further validation. The sample size is insufficient to confirm robustness or assess true risk-adjusted performance under normal market conditions. We must expand the test period or adjust parameters to generate a statistically significant trade history before execution.

ADDITIONAL METRICS

CAGR	20.07%
Sortino Ratio	0.98
Turnover	4.05x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12011.02