



Backtest #50987 · MSFT · EVO_EVOEVOEVOG_v1661

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1661 backtest on MSFT shows a 21.45% return with a 1.12 Sharpe ratio, yet the sample size of only two trades renders the 50% win rate statistically insignificant. The 14.24% maximum drawdown suggests high volatility exposure that cannot be validated without more historical data points. Relying on this result is premature as it likely reflects random noise rather than a robust edge in the market. A concrete next step is to extend the backtest window to include at least 50 trades before deploying capital.

ADDITIONAL METRICS

CAGR	21.45%
Sortino Ratio	1.03
Turnover	4.06x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12149.06