



Backtest #56245 · MSFT · EVO_EVOEVOE_v529

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_EVOEVOE_v529 backtest on MSFT shows a +20.07% ROI, but a sample of only two trades renders the 50% win rate and 1.06 Sharpe ratio statistically insignificant. A 14.24% drawdown indicates high volatility risk that cannot be mitigated with current data. We must expand the sample size before drawing conclusions on strategy reliability. The next step is to re-run the simulation with adjusted parameters or a longer historical window to validate performance.

ADDITIONAL METRICS

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