



Backtest #57481 · MSFT · EVO_EVOGG1RSIS_v429

ROI	Sharpe	Win Rate	Max Drawdown
+19.68%	1.03	50.0%	-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v429 strategy on MSFT generated a +19.68% return with a 1.03 Sharpe ratio, yet its statistical validity is critically weak due to only two trades. A 50% win rate and 14.24% maximum drawdown reveal a high variance profile that lacks the robustness required for institutional deployment. Without a larger sample size, these metrics cannot reliably predict future performance or confirm the strategy's alpha generation. The most prudent next step is to expand the backtesting period to accumulate sufficient trade history for meaningful statistical analysis.

ADDITIONAL METRICS

CAGR	19.68%
Sortino Ratio	0.97
Turnover	4.04x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11971.60