



Backtest #47347 · MSFT · EVO_EVOEVOEVOE_v628

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_v628 strategy on MSFT generated a 23.06% return, yet the sample size of two trades renders statistical confidence negligible for institutional deployment. While the 1.19 Sharpe ratio suggests reasonable risk-adjusted returns per trade, the 14.24% maximum drawdown indicates significant volatility exposure in a limited dataset. A 50% win rate provides no edge without volume, making the profitability highly susceptible to single-trade anomalies rather than robust strategy mechanics. Before live allocation, the model requires optimization across a larger historical period to validate consistency beyond this outlier sample.

ADDITIONAL METRICS

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