



Backtest #52678 · MSFT · EVO_EVOEVOEVOE_v1958

ROI

+20.07%

Sharpe

1.06

Win Rate

50.0%

Max Drawdown

-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1958 backtest on MSFT shows a 20.07% return, yet the strategy is statistically unreliable with only two trades executed. A 50% win rate derived from a single trade per side lacks any meaningful confidence interval, rendering the 1.06 Sharpe ratio and 14.24% drawdown irrelevant for live deployment. While the positive ROI suggests potential, the extreme low frequency indicates the strategy fails to generate sufficient signals for a robust alpha. The next step is to backtest on a larger sample size or different asset classes to validate signal consistency before considering capital allocation.

ADDITIONAL METRICS

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