



Backtest #50716 · MSFT · EVO_EVOEVOEVOE_v1992

ROI

+21.45%

Sharpe

1.12

Win Rate

50.0%

Max Drawdown

-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1992 strategy generated +21.45% ROI on MSFT, but the statistical significance is critically low given only two executed trades. A 50% win rate and 14.24% drawdown provide zero insight into true strategy robustness or risk-adjusted performance. The Sharpe ratio of 1.12 is misleading without a larger sample size to validate consistency across different market regimes. We must run a new backtest with adjusted parameters to increase trade frequency and confirm whether this return is an anomaly or repeatable alpha.

ADDITIONAL METRICS

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