



Backtest #47047 · MSFT · EVO_EVOEVOEVOE_v542

ROI

+23.06%

Sharpe

1.19

Win Rate

50.0%

Max Drawdown

-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v542 strategy shows a +23.06% return on MSFT but lacks statistical significance due to only two trades. A 50% win rate combined with a 14.24% maximum drawdown suggests high volatility without consistent edge. The Sharpe ratio of 1.19 indicates decent risk-adjusted returns, yet the small sample size prevents reliable confidence in future performance. We must expand the test period or adjust parameters to validate the strategy before deployment. Next, run a walk-forward analysis to ensure robustness across different market regimes.

ADDITIONAL METRICS

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