



Backtest #47592 · MSFT · EVO_EVOEVOEVOE_v1847

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_v1847 strategy generated a 23.06% ROI on Microsoft with a Sharpe ratio of 1.19, yet the 50% win rate and 14.24% drawdown are meaningless given only two total trades. This minimal sample size creates zero statistical confidence that the observed returns represent true alpha rather than random noise. The high volatility per trade suggests the strategy lacks robustness for live deployment. The immediate next step is to expand the backtest horizon to at least 500 trades before considering live allocation.

ADDITIONAL METRICS

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