



Backtest #46854 · MSFT · EVO_EVOEVOE_v803

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_EVOEVOE_v803 backtest on MSFT shows a 23% return, yet a 50% win rate and only two trades indicate severe overfitting rather than genuine alpha. A Sharpe of 1.19 is misleading here; with such low trade frequency, statistical confidence is negligible and results are highly prone to noise. The 14% drawdown suggests significant volatility exposure, but the sample size is too small to validate the strategy's robustness across different market regimes. Before deployment, you must run an out-of-sample test on at least 100 trades to confirm if this edge persists beyond this single simulation.

ADDITIONAL METRICS

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