



Backtest #47349 · MSFT · EVO_EVOEVOEVOE_v628

ROI

+23.06%

Sharpe

1.19

Win Rate

50.0%

Max Drawdown

-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v628 backtest on MSFT shows a 23.06% return, but the statistical significance is negligible with only two trades. A win rate of 50.0% and a Sharpe ratio of 1.19 are misleading without a larger sample size to confirm consistency. The 14.24% maximum drawdown suggests vulnerability during volatility, which the strategy failed to mitigate effectively. I recommend expanding the test across multiple market regimes to validate the edge before deployment. This single data point is insufficient to form a reliable trading hypothesis.

ADDITIONAL METRICS

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