



Backtest #56594 · MSFT · EVO_EVOEVOEVOE_v2042

ROI

+20.07%

Sharpe

1.06

Win Rate

50.0%

Max Drawdown

-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The backtest for MSFT using the EVO_EVOEVOEVOE_v2042 strategy shows a +20.07% ROI with a Sharpe ratio of 1.06, yet a 14.24% max drawdown and only 50% win rate reveal significant fragility. The statistical confidence is virtually nonexistent due to just two total trades, making the results highly susceptible to random noise rather than a robust edge. While the absolute return looks appealing, the low trade frequency prevents any meaningful assessment of consistency or risk management under stress. A concrete next step is to extend the backtest period or adjust parameters to generate a minimum of fifty trades before deeming the strategy viable. This sparse data sample does not support institutional deployment at this stage.

ADDITIONAL METRICS

CAGR	20.07%
Sortino Ratio	0.98
Turnover	4.05x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12011.02