



Backtest #55529 · MSFT · EVO_EVOEVOE_v2144

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 EVO_EVOEVOE_v2144 backtest on MSFT shows a 20% return, but the strategy executed only two trades, rendering the 50% win rate statistically insignificant. A Sharpe ratio of 1.06 and 14% drawdown suggest moderate efficiency, yet the low trade count prevents any reliable inference of edge or risk profile. We cannot validate performance or generalizability without a larger sample size across extended timeframes. The next step is to extend the backtest window or optimize entry filters to increase trade frequency before deployment.

ADDITIONAL METRICS

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