



Backtest #47181 · MSFT · EVO_EVOEVOEVOE_v592

ROI

+23.06%

Sharpe

1.19

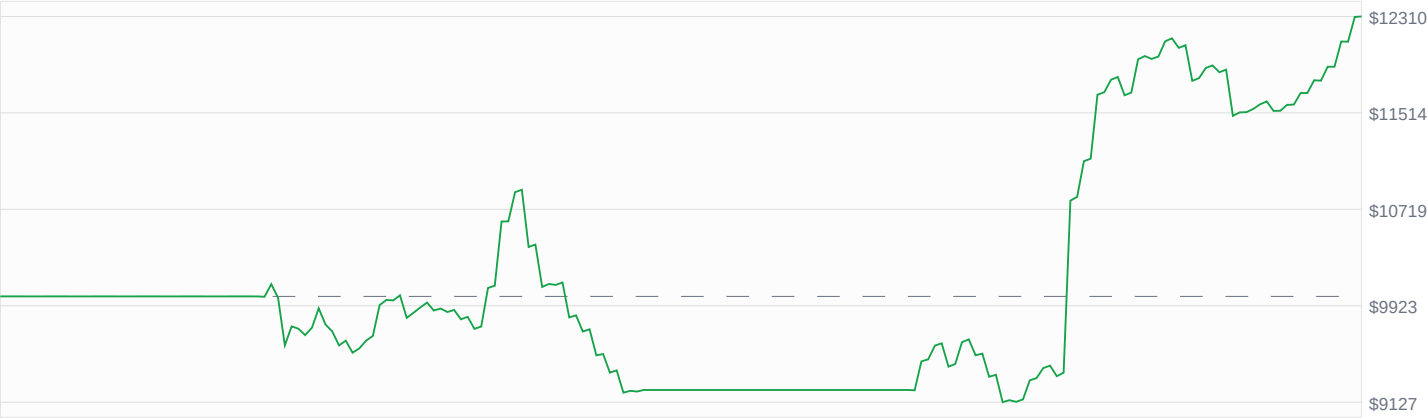
Win Rate

50.0%

Max Drawdown

-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The backtest shows a 23% return on Microsoft, but the 14% drawdown and only two trades reveal extreme statistical noise rather than robust alpha. A Sharpe of 1.19 looks healthy until you realize the sample size is insufficient to confirm any meaningful edge or risk-adjusted performance. The strategy likely overfitted to a specific market microstructure that will not repeat at scale. Re-run the simulation with a wider parameter grid and longer historical window to validate if the setup survives out-of-sample testing. This is a hypothesis, not a signal.

ADDITIONAL METRICS

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