



Backtest #51639 · MSFT · EVO_EVOEVOEVOE_v2042

ROI

+21.45%

Sharpe

1.12

Win Rate

50.0%

Max Drawdown

-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v2042 backtest on MSFT shows a +21.45% ROI with a 1.12 Sharpe, yet only 2 trades generate these numbers. A win rate of exactly 50.0% and a 14.24% drawdown indicate high variance rather than consistent edge. Such a small sample size lacks statistical significance and cannot support any confidence in strategy robustness. The single trade's performance skews the entire equity curve, making the results unreliable for deployment. The immediate next step is to expand the lookback period to at least 100 trades before considering live execution.

ADDITIONAL METRICS

CAGR	21.45%
Sortino Ratio	1.03
Turnover	4.06x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12149.06