



Backtest #46305 · MSFT · EVO\_EVOVELOCIT\_v1515

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -9.66% | -0.71  | 33.3%    | -18.90%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOVELOCIT\_v1515 backtest on MSFT failed catastrophically, losing 9.66% with a negative Sharpe of -0.71. Only three trades were executed, which provides insufficient statistical power to validate the strategy's logic or parameterization. The 18.90% drawdown indicates significant volatility exposure that the current filters failed to mitigate. A single trade sample size renders any performance metrics unreliable and prone to overfitting artifacts. The immediate next step is to increase the simulation interval or expand the lookback period to gather adequate trade data before deploying live capital.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -9.66%    |
| Sortino Ratio   | -0.40     |
| Turnover        | 5.54x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$9036.55 |