



Backtest #50566 · MSFT · EVO\_EVOEVOEVOE\_v1753

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +21.45% | 1.12   | 50.0%    | -14.24%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v1753 strategy generated a 21.45% ROI on MSFT with a modest Sharpe ratio of 1.12, yet the 50% win rate and 14.24% drawdown reveal significant volatility per trade. Statistical confidence is critically low due to only two total trades, rendering the performance data unreliable and prone to extreme variance. A single outlier trade likely drove the final capital to \$12,149.06, masking the true robustness of the entry logic. The immediate next step is to increase the simulation sample size by testing on a lower timeframe or expanding the equity curve window to validate consistency.

ADDITIONAL METRICS

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