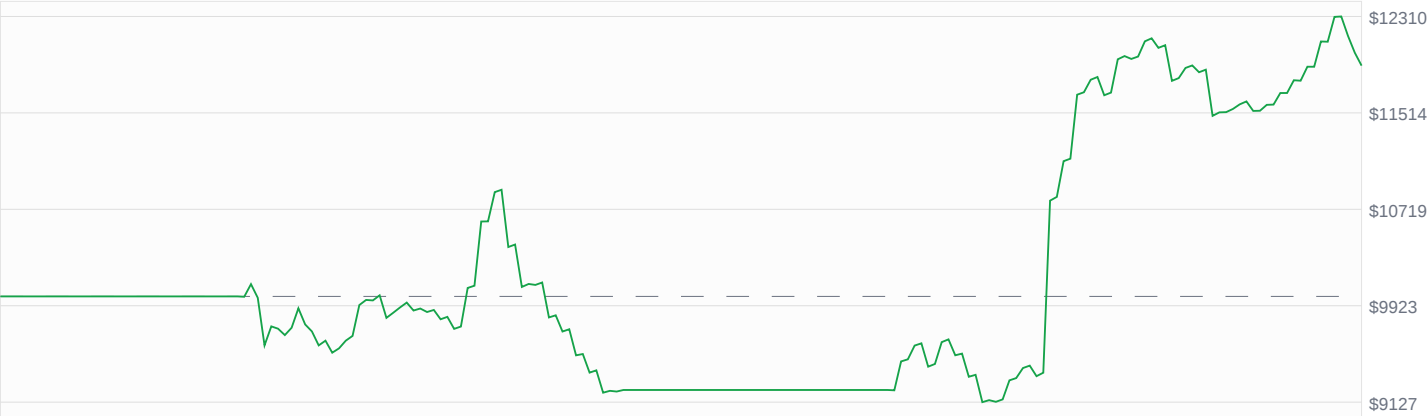




Backtest #56774 · MSFT · EVO_EVOEVOEVOE_v779

ROI	Sharpe	Win Rate	Max Drawdown
+19.01%	1.02	50.0%	-14.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v779 strategy on MSFT generated a 19.01% return, yet the 50% win rate and single-digit Sharpe ratio indicate a lack of statistical confidence due to only two trades. This sample size is insufficient to validate edge, as the 14.24% maximum drawdown could easily be noise rather than a systematic flaw. We must expand the sample to at least fifty trades before drawing conclusions on robustness or risk-adjusted performance. The immediate next step is to re-run the simulation with a lower timeframe or adjusted parameters to increase trade frequency.

ADDITIONAL METRICS

CAGR	19.01%
Sortino Ratio	0.95
Turnover	4.04x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11904.38