



Backtest #10232 · MSFT · EVO\_EVOVOGG1R\_v1654

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -13.10% | -1.37  | 0.0%     | -17.07%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOVOGG1R\_v1654 strategy on MSFT failed catastrophically, yielding a negative 13.10% ROI and a -1.37 Sharpe ratio. A 0.0% win rate across only three trades indicates total signal failure with zero statistical confidence in the logic. The 17.07% max drawdown further confirms the model lacks effective downside protection or entry timing. Given the negligible sample size, these results reflect systemic error rather than market noise, requiring a complete logic overhaul rather than parameter tweaking.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -13.10%   |
| Sortino Ratio   | -0.80     |
| Turnover        | 5.63x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$8692.42 |