



Backtest #2355 · MSFT · EVO\_GG1RSISNIP\_v1057

|         |        |          |              |
|---------|--------|----------|--------------|
| 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

This backtest shows a complete strategy failure with zero wins across just three trades, generating -13.10% ROI and a -1.37 Sharpe ratio. The 17.07% drawdown against such a tiny sample renders all statistics statistically meaningless and untrustworthy. The system failed to identify any profitable setup, suggesting flawed entry logic or unsuitable market conditions for MSFT. Immediate next step: decommission this bot variant and audit the signal logic before any further capital allocation.

ADDITIONAL METRICS

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