



Backtest #27551 · MSFT · EVO_EVOEVOEVOE_v548

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 MSFT backtest is a total failure: -13.10% ROI and a -1.37 Sharpe ratio indicate the strategy actively destroyed capital. A 0% win rate across just 3 trades means every signal was wrong, raising immediate red flags about signal logic or execution timing. The small sample size of three trades severely limits statistical confidence, but the magnitude of losses coupled with a 17.07% drawdown suggests fundamental structural flaws rather than random variance. The strategy failed to capitalize on MSFT's general uptrend, indicating the EVO_EVOEVOEVOE_v548 logic is misaligned with the asset's price action. The immediate next step is to audit the signal manifests for logical errors and rebacktest with a larger dataset to confirm the failure

ADDITIONAL METRICS

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