



Backtest #3016 · MSFT · EVO_GG1RSISNIP_v1277

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 strategy incurred a 13.10% loss with a Sharpe of -1.37 and zero wins, indicating complete signal failure. The 17% drawdown confirms aggressive sizing on losing trades. Three trades provide no statistical confidence for meaningful evaluation. I recommend pausing the bot and reviewing the entry logic for structural flaws.

ADDITIONAL METRICS

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