

MSFT Technical Analysis Report

Microsoft Corporation | Technology | Software - Infrastructure

Executive Summary

Overall Signal	SELL
Confidence	55.2%
Signal Strength	WEAK
Volatility Regime	HIGH
Data Quality	98.4/100 (EXCELLENT)

Recommendation: NO TRADE: Weak or conflicting signals. Preserve capital and wait for better opportunity. (2 bearish divergence(s) confirm sell signal)

Data Quality Assessment

Dimension	Score	Weight	Status
Completeness	100.0	40%	Pass
Accuracy	94.6	30%	Pass
Consistency	100.0	20%	Pass
Timeliness	100.0	10%	Pass

Market Profile

Metric	Value	Metric	Value
Annual Return	+24.46%	Volatility	26.90%
Sharpe Ratio	0.761	Sortino Ratio	1.052
Max Drawdown	-37.56%	Calmar Ratio	0.651
Hurst Exponent	0.550	Trend	RANDOM_WALK

Skewness	+0.163	Kurtosis	7.911
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Indicator Family Summary

Family	Signal	Confidence	Weight
MOMENTUM	NEUTRAL	50%	25%
TREND	NEUTRAL	58%	25%
VOLATILITY	NEUTRAL	52%	15%
VOLUME	SELL	57%	15%
SYSTEM	STRONG SELL	90%	20%

Statistical Tests

Test	Result	Interpretation
Jarque-Bera	FAIL	Non-normal
ADF	PASS	Stationary
KPSS	PASS	Trend stationary
Ljung-Box	DETECTED	Autocorrelation
ARCH	DETECTED	Vol clustering

Risk Factors

No significant risk factors identified.