



Backtest #28886 · META · EVO_GG1RSISNIP_v1154

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP strategy on META is currently unprofitable with an eleven percent loss and negative Sharpe ratio. However, the three-trade sample size is statistically insignificant, rendering the thirty-three percent win rate meaningless. The twenty-one percent drawdown indicates excessive volatility for such limited activity, suggesting signal noise rather than edge. This backtest fails to demonstrate any robust market alpha or reliable execution logic. Immediate next steps involve recalibrating entry parameters and expanding the dataset to at least fifty trades for valid confidence intervals.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31