



Backtest #32321 · META · EVO_GG1RSISNIP_v435

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_v435 backtest on META failed to generate alpha, posting an ROI of -11.62% and a negative Sharpe ratio of -0.45. The strategy underperformed with a 33.3% win rate and suffered a 21.75% maximum drawdown, indicating poor risk management. Statistical confidence is effectively nonexistent due to a sample size of only three trades, rendering the results meaningless. A concrete next step is to expand the backtest period to at least two hundred trades to establish statistical significance. This analysis is for educational purposes only and does not constitute investment advice.

ADDITIONAL METRICS

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