



Backtest #36005 · META · EVO\_GG1RSISNIP\_v1585

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1585 backtest on META produced a -11.62% ROI with only three trades, rendering the -0.45 Sharpe ratio and -21.75% drawdown statistically insignificant due to severe sample size bias. Such sparse data fails to validate the strategy's robustness or confirm whether the poor performance stems from structural flaws or mere bad luck. The low win rate of 33.3% suggests the entry logic may be misaligned with current volatility, but confirmation is impossible without further data. Proceed immediately to expand the test period to at least 500 candles and increase trade frequency to ensure reliable risk metrics.

ADDITIONAL METRICS

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