



Backtest #38034 · META · EVO_GG1RSISNIP_v1590

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_v1590 strategy on META failed decisively with an -11.62% ROI and -0.45 Sharpe ratio across only three trades. A 33.3% win rate and 21.75% maximum drawdown indicate severe underperformance driven by small sample size rather than structural flaws. Statistical confidence is negligible given the low trade count, rendering any trend inference unreliable at this stage. The primary next step is to expand the backtest window or adjust entry filters to accumulate sufficient data for robust evaluation.

ADDITIONAL METRICS

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