



Backtest #39175 · META · EVO_GG1RSISNIP_v1055

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_v1055 strategy on META is currently unprofitable with a -11.62% ROI and a negative Sharpe ratio of -0.45, indicating poor risk-adjusted performance. Statistical confidence is negligible due to only three total trades executed, rendering the 33.3% win rate and 21.75% maximum drawdown sample sizes too small for robust inference. The strategy failed to capture upside while suffering significant capital erosion, suggesting the current parameter set is misaligned with recent price action. Immediate next steps involve stress-testing alternative volatility filters or adjusting entry thresholds to reduce exposure during trending corrections. This analysis remains educational 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