



Backtest #45645 · META · EVO_GG1RSISNIP_v53

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 negative ROI of 11.62% and Sharpe ratio of 0.45 indicate immediate strategy failure on META. A 33.3% win rate combined with a 21.75% drawdown shows the signal logic lacks edge. With only three trades, the sample size is statistically insignificant, meaning these results likely reflect noise rather than true performance. Do not deploy this configuration. Optimize the RSI thresholds or add a trend filter to reduce false signals before retesting.

ADDITIONAL METRICS

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