



Backtest #39960 · META · EVO_GG1RSISNIP_v1400

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_v1400 strategy on META underperformed with a -11.62% ROI and a Sharpe ratio of -0.45, indicating a net loss relative to risk-free benchmarks. A 33.3% win rate and severe 21.75% drawdown across only three trades suggest the sample size is statistically insignificant and prone to overfitting. The low trade count implies the signal logic failed to generate sufficient entries during the observation period. Immediate next steps involve expanding the lookback window or adjusting entry thresholds to validate if the strategy can survive broader market volatility. 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