



Backtest #51254 · META · EVO_GG1RSISNIP_v365

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v365 strategy failed catastrophically on META, recording a -17.5% ROI and zero winning trades across only three executions. A Sharpe ratio of -0.85 and a maximum drawdown of 33.28% indicate a severe lack of statistical confidence due to this insufficient sample size. The capital erosion suggests the entry logic ignored critical resistance levels or volatility constraints specific to this ticker. Immediate next steps involve pausing deployment and re-optimizing stop-loss thresholds while expanding the test period to validate signal reliability. This approach ensures we avoid capitalizing on noise before achieving robust, statistically significant performance metrics.

ADDITIONAL METRICS

CAGR	-17.50%
Sortino Ratio	-0.56
Turnover	5.61x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8249.99