



Backtest #57231 · META · EVO_GG1RSISNIP_v380

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_v380 strategy on META generated a severe loss with a zero win rate across only three trades, rendering the statistical sample size insufficient for any meaningful inference. A thirty-three percent drawdown and negative Sharpe ratio indicate the logic failed to adapt to the asset's volatility, likely due to a lack of robust filtering or excessive sensitivity to recent noise. Given the limited trade count, the observed underperformance is likely a result of random variance rather than a definitive flaw in the core premise. The next step is to expand the sample size by retesting on a lower timeframe or a diversified basket of large-cap tech stocks to validate the signal logic. This broader analysis will determine if the

ADDITIONAL METRICS

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