



Backtest #47937 · META · EVO\_GG1RSISNIP\_v885

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v885 strategy generated negative alpha on META with zero winning trades and a severe 33% drawdown across only three executions. This sample size lacks statistical significance, making the -17.5% ROI and negative Sharpe ratio indicative of high variance rather than a systematic failure. The capital erosion suggests the entry logic failed to account for current market volatility or structural resistance levels. We must expand the sample by optimizing stop-loss placement and validating signals on higher timeframes before redeployment.

ADDITIONAL METRICS

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