



Backtest #47936 · 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 backtest on META is statistically invalid given only three trades, rendering any performance metrics meaningless noise. A zero win rate and -17.5% ROI with a 33.28% drawdown indicate a severe overfit or regime mismatch that must be investigated before deployment. We cannot assign any statistical confidence to these results and must discard this parameter set immediately. The next step is to re-run a robustness check with expanded walk-forward analysis to filter out false positives.

ADDITIONAL METRICS

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