



Backtest #48566 · META · EVO_GG1RSISNIP_v1084

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_v1084 strategy on META failed completely, recording zero winning trades and a -17.50% return. With only three total trades, the statistical sample is too small to draw reliable conclusions about long-term viability. The -0.85 Sharpe ratio and 33.28% peak-to-trough drawdown indicate severe capital erosion during the test period. The primary failure point was likely an inability to filter false breakouts in the current market regime. Before redeploying capital, the signal logic requires rigorous re-optimization and a larger backtest window to assess robustness.

ADDITIONAL METRICS

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