



Backtest #49858 · META · EVO_GG1RSISNIP_v1270

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_v1270 strategy on META failed catastrophically, producing a negative ROI and zero winning trades. With only three trades executed, the statistical sample is insufficient to draw reliable conclusions about the strategy's robustness. A 33% drawdown suggests severe over-leveraging or a failure to identify early reversal signals in this volatile environment. The negative Sharpe ratio confirms that returns, when they occurred, did not compensate for the risk taken. The immediate next step is to pause deployment and re-examine entry filters before risking further capital.

ADDITIONAL METRICS

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