



Backtest #49965 · META · EVO_GG1RSISNIP_v1307

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_v1307 backtest on META is statistically invalid due to only three trades, rendering the zero win rate and negative Sharpe meaningless noise rather than a reliable strategy failure. A catastrophic 33.28% drawdown alongside a -17.50% ROI indicates severe exposure to a single losing trade or extreme volatility rather than a consistent edge. Without additional samples, the strategy shows no robust alpha and currently fails risk-adjusted return benchmarks entirely. The immediate next step is to backtest on a longer historical interval to filter out regime-specific anomalies and validate signal logic across different market conditions. This approach will determine if the poor performance is a one-off event or a

ADDITIONAL METRICS

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