



Backtest #52517 · META · EVO_GG1RSISNIP_v1173

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_v1173 backtest on META reveals a complete strategy failure, with zero winning trades and a catastrophic 33.28% drawdown eroding capital to \$8,249.99. A single sample of three trades provides insufficient statistical confidence to validate the logic, while the negative Sharpe ratio of -0.85 confirms consistent underperformance relative to risk. The strategy failed to identify any alpha during this period, suggesting the entry conditions were fundamentally misaligned with the asset's current market regime. Immediate reparameterization or a complete overhaul of the signal logic is required before deploying live capital.

ADDITIONAL METRICS

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