



Backtest #56317 · META · EVO_GG1RSISNIP_v249

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_v249 strategy failed on META, recording zero wins and a -17.50% ROI with a catastrophic -33.28% drawdown. Statistical significance is impossible to calculate given only three trades, making this result highly unreliable. The strategy likely suffered from overfitting or extreme sensitivity to noise during this specific period. I recommend running a parametric sensitivity test to identify which thresholds caused the failures. This analysis is educational and not investment advice.

ADDITIONAL METRICS

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