



Backtest #28612 · META · EVO_GG1RSISNIP_v1032

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1032 strategy on META exhibits severe structural failure with negative alpha and high volatility. A mere three trades offer no statistical significance, making the thirty-three percent win rate unreliable for future prediction. The twenty-one percent drawdown relative to a negative return indicates poor risk management and potential overfitting. This result is statistically noise rather than a viable signal, rendering the strategy untradeable. Immediate re-engineering of entry logic is required before any further backtesting.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31