



Backtest #38963 · META · EVO_GG1RSISNIP_v942

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_v942 strategy failed catastrophically on META, delivering an 11.62% loss with a negative Sharpe of 0.45 and a punishing 21.75% drawdown. Such a shallow sample of only three trades renders any statistical inference unreliable and highlights a severe lack of robustness. The 33.3% win rate suggests the signal logic is fundamentally misaligned with current price action or volatility regimes. Immediate action requires stress-testing parameters across different market conditions before redeploying capital.

ADDITIONAL METRICS

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