



Backtest #46858 · META · EVO_GG1RSISNIP_v102

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_v102 backtest on META shows a catastrophic failure, losing 17.5% capital with a single trade driving a 33.28% drawdown. Such a zero win rate and negative Sharpe of -0.85 indicate the logic is fundamentally misaligned with current price action. The statistical confidence is negligible due to only three trades, rendering any conclusion premature. We must immediately audit the signal generation logic and retest with adjusted parameters to avoid live deployment.

ADDITIONAL METRICS

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