



Backtest #48563 · META · EVO_GG1RSISNIP_v1084

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_v1084 strategy on META failed catastrophically with a -17.5% return and a 33.28% drawdown across only three trades, indicating severe overfitting or a complete regime mismatch. A zero win rate and negative Sharpe ratio suggest the entry logic consistently triggered losses rather than capturing volatility, rendering the sample size statistically insignificant. The lack of diversification in trade execution amplified risk, as a single failure erased substantial capital without any recovery signals. We must halt deployment immediately and re-evaluate the signal filters against current market structure to avoid further erosion.

ADDITIONAL METRICS

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