



Backtest #48564 · 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, generating zero winning trades and a 33% drawdown. With only three trades executed, the sample size is statistically insignificant, rendering the negative Sharpe ratio and ROI unreliable predictors of future performance. The strategy likely suffered from overfitting to historical noise or misaligned entry filters for this specific asset. Immediate action requires recalibrating the signal logic and expanding the backtest window to validate robustness before 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