



Backtest #54920 · META · EVO_GG1RSISNIP_v1584

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_v1584 strategy on META failed catastrophically with zero wins and a 33.28% drawdown across merely three trades. A -0.85 Sharpe ratio confirms the approach was negative risk-adjusted, likely due to overfitting on a sample size too small to generate statistical confidence. The -17.50% ROI indicates the entry logic lacks robustness against current market volatility for this specific asset. You must widen the backtest window and increase trade count before revalidating the parameters.

ADDITIONAL METRICS

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