



Backtest #56196 · META · EVO_GG1RSISNIP_v108

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_v108 backtest on META failed catastrophically with zero wins and a 17.5% loss, driven by three failed trades that eroded capital to \$8,249.99. A negative Sharpe of -0.85 and a 33.28% drawdown indicate severe risk exposure without reward, rendering the strategy statistically unviable in its current form. The sample size of only three trades lacks the robustness for any meaningful confidence interval, suggesting the results are likely noise rather than a structural flaw. Before deploying capital, the signal logic must be rigorously retested on a broader dataset to validate entry conditions.

ADDITIONAL METRICS

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