



Backtest #56683 · META · EVO_GG1RSISNIP_v311

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_v311 strategy on META failed catastrophically with a -17.5% ROI and zero winning trades, indicating a complete lack of edge in the current regime. Statistical confidence is negligible given only three trades were executed, rendering the -0.85 Sharpe ratio and 33% drawdown insufficient for definitive rejection. The model likely overfitted to noise or misidentified trend direction, suggesting the signal logic requires fundamental recalibration before re-deployment. We must run a parameter sweep on longer timeframes to validate if the strategy simply lacks adaptability to recent volatility.

ADDITIONAL METRICS

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