



Backtest #56797 · META · EVO_GG1RSISNIP_v249

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_v249 strategy on META suffered a catastrophic failure with a -17.50% ROI and zero winning trades, indicating a fundamental disconnect between the entry logic and market conditions. Statistical significance is negligible given only three trades, rendering the -0.85 Sharpe ratio and 33.28% drawdown unreliable for definitive rejection without further data. The strategy appears overly aggressive or misaligned with META's volatility, failing to capture any upside while exposing substantial downside risk. Immediate next steps require stress-testing the parameters against different market regimes or pausing deployment until signal reliability improves.

ADDITIONAL METRICS

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