



Backtest #46616 · 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% loss, zero wins, and a 33% drawdown, suggesting the underlying signals are non-functional for this asset. Statistical confidence in these results is low due to the minimal sample of three trades, yet the negative Sharpe ratio of -0.85 confirms severe underperformance relative to the risk-free rate. The capital erosion indicates a critical failure in entry logic or stop-loss placement that must be addressed before redeployment. A mandatory recalibration of signal thresholds and a re-run of the backtest with expanded historical data is required to validate any potential viability.

ADDITIONAL METRICS

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