



Backtest #48038 · META · EVO_GG1RSISNIP_v959

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_v959 backtest on META resulted in a catastrophic -17.50% loss with a perfect loss, indicating a complete strategy failure under current market conditions. With only three trades executed, the sample size is statistically insignificant, rendering the -0.85 Sharpe ratio and 33.28% drawdown meaningless as indicators of systemic risk. The strategy clearly failed to generate positive alpha, as evidenced by the inability to capture any upward momentum. We must immediately invalidate the current signal logic and re-optimize the entry thresholds before redeploying any capital.

ADDITIONAL METRICS

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