



Backtest #48044 · 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 strategy failed catastrophically on META, generating zero wins and a 33.28% drawdown from only three trades. With a sample size this small and a Sharpe ratio of -0.85, the negative 17.50% return lacks statistical significance and confirms a broken signal logic. The complete lack of positive outcomes suggests the entry conditions are misaligned with current volatility or price action. We must immediately pause deployment and redesign the filtering rules to avoid further capital erosion.

ADDITIONAL METRICS

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