



Backtest #50067 · META · EVO_GG1RSISNIP_v1343

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_v1343 strategy on META failed catastrophically, delivering a -17.50% ROI and 33.28% drawdown across only three trades. A zero win rate indicates a complete inability to identify profitable entry points under the current market regime. With such a minimal sample size, the negative Sharpe ratio of -0.85 lacks statistical confidence and may reflect random noise rather than a systematic flaw. The strategy must be discarded immediately and re-evaluated with modified stop-loss logic or a different time frame before further deployment.

ADDITIONAL METRICS

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