



Backtest #52946 · META · EVO_GG1RSISNIP_v1400

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_v1400 strategy on META failed catastrophically, losing 17.5% of capital with a 33.28% drawdown across only three trades. A zero win rate and negative Sharpe of -0.85 indicate the logic is fundamentally broken for this asset class. Such a tiny sample size provides no statistical confidence; the results are likely noise rather than a repeatable signal. We must immediately stop deploying capital and re-evaluate the entry thresholds to eliminate these losing setups.

ADDITIONAL METRICS

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