



Backtest #53805 · META · EVO_GG1RSISNIP_v1555

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_v1555 backtest for META resulted in a catastrophic -17.50% loss across only three trades, exposing a critical lack of robustness in the entry logic. A zero win rate combined with a -0.85 Sharpe ratio and 33.28% drawdown suggests the strategy consistently misidentifies trend direction or fails to manage risk effectively on this ticker. The extremely low trade count renders any statistical inference meaningless, as the sample size is far too small to distinguish between random noise and genuine alpha. Immediate action requires a full strategy audit to filter false signals and a re-simulation using at least 500 trades to validate any potential edge.

ADDITIONAL METRICS

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