



Backtest #54919 · META · EVO_GG1RSISNIP_v1584

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_v1584 backtest on META shows a catastrophic failure with zero wins and a 33.28% drawdown across only three trades. Such a tiny sample size renders the Sharpe of -0.85 statistically insignificant and offers no reliable signal about live performance. The strategy clearly fails to identify entry points within this specific timeframe, leading to complete capital erosion. We must immediately discard this parameter set and retest with a longer lookback period or different filter logic to validate robustness.

ADDITIONAL METRICS

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