



Backtest #57000 · META · EVO_GG1RSISNIP_v456

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_v456 backtest on META failed catastrophically, losing 17.5% capital across only three trades. A zero percent win rate and a 33.28% drawdown indicate a strategy with no edge under these specific market conditions. Statistical confidence is nonexistent due to the extremely low sample size, rendering the Sharpe ratio of -0.85 unreliable for future predictions. The model likely overfit to noise or encountered a regime where the entry signals were consistently wrong. Immediate next steps involve halting live deployment, conducting a deeper failure analysis on entry logic, and stress-testing against alternative volatility regimes before attempting to reoptimize parameters.

ADDITIONAL METRICS

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