



Backtest #57308 · META · EVO\_GG1RSISNIP\_v311

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v311 backtest on META is unequivocally unsound, registering a catastrophic -17.50% return with zero winning trades across a negligible sample of only three executions. A Sharpe ratio of -0.85 and a peak drawdown of 33.28% indicate severe underperformance relative to risk-free benchmarks, suggesting the signal logic failed to capture any upward momentum. The statistical confidence for any conclusion is non-existent due to the insufficient trade count, rendering the equity curve an unreliable indicator of strategy viability. We must immediately pause deployment and reevaluate the entry filters or timeframes before reallocating capital to this asset.

ADDITIONAL METRICS

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