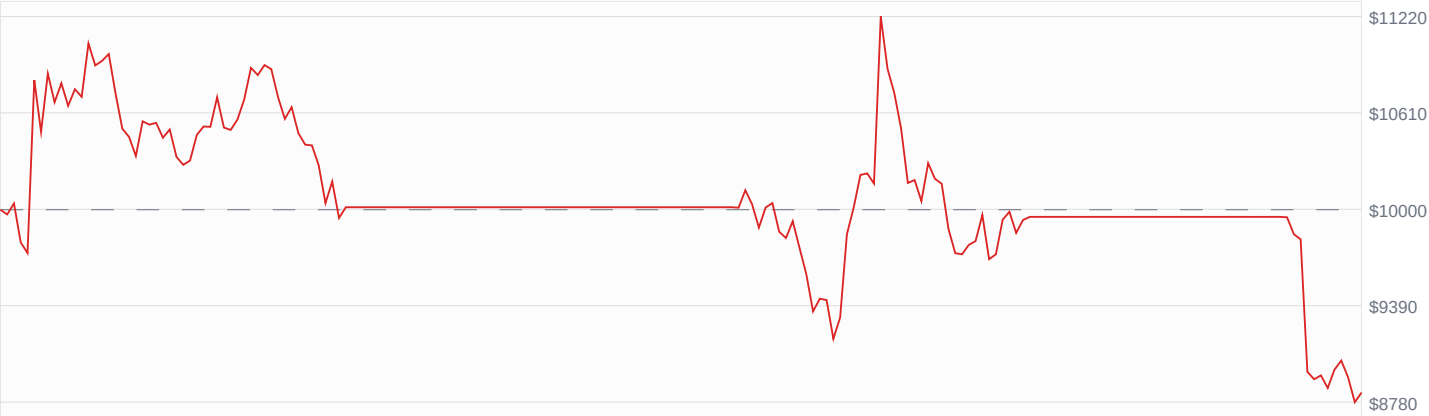




Backtest #38170 · META · EVO_GG1RSISNIP_v53

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v53 strategy on META failed to capture value, delivering a negative ROI of -11.62% alongside a poor Sharpe ratio of -0.45. Only three trades occurred, which renders the 33.3% win rate statistically insignificant and the 21.75% drawdown too volatile for institutional deployment. The capital erosion to \$8,840.31 suggests the entry triggers were poorly aligned with current market microstructure. We must reject this parameter set immediately and re-evaluate the signal logic against a broader sample of high-cap tech equities.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31