



Backtest #50462 · 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 failed catastrophically with zero wins and a severe 33.28% drawdown across only three trades, rendering any statistical inference unreliable due to the minimal sample size. The negative Sharpe ratio of -0.85 confirms that losses were not only frequent but also poorly timed relative to market volatility. This strategy appears overfitted to past noise or fundamentally misaligned with current META price action, as no profitable signals were generated. We must immediately broaden the parameter space and test alternative entry filters before considering a live deployment.

ADDITIONAL METRICS

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