



Backtest #51427 · META · EVO_GG1RSISNIP_v271

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_v271 strategy on META failed catastrophically, recording a 33.28% drawdown with zero wins across merely three trades. Statistical significance is impossible to assess at this sample size, rendering the negative Sharpe of -0.85 a noisy outlier rather than a robust signal. The strategy likely suffered from overfitting or encountered a regime shift where its entry logic became entirely ineffective. Immediate action requires halting the bot and expanding the backtest window to verify if this collapse is a one-off event or a structural flaw.

ADDITIONAL METRICS

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