



Backtest #51640 · META · EVO\_GG1RSISNIP\_v1590

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1590 strategy on META failed catastrophically, generating zero wins across all three trades and eroding capital by 17.5%. With a Sharpe ratio of negative 0.85 and a 33% drawdown, the sample size of three transactions provides no statistical confidence to validate the approach. The extreme volatility likely exposed a fatal flaw in signal timing or position sizing that the current logic cannot address. Immediate parameter optimization is required before any further deployment of this specific configuration.

ADDITIONAL METRICS

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