



Backtest #52334 · META · EVO_GG1RSISNIP_v1055

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_v1055 strategy failed catastrophically on META with zero winning trades and a severe 33.28% peak-to-trough drawdown. The negative Sharpe ratio of -0.85 and -17.50% return indicate the logic was fundamentally misaligned with current market conditions. With only three trades executed, the statistical power is negligible, rendering any pattern identification unreliable. The optimal next step is to pause the live deployment immediately and re-optimize entry filters to avoid such extreme losses.

ADDITIONAL METRICS

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