



Backtest #52581 · META · EVO_GG1RSISNIP_v1227

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_v1227 strategy on META failed catastrophically, delivering a -17.50% return with zero winning trades and a severe 33.28% drawdown. With only three executed trades, the statistical signal is non-existent and the Sharpe ratio of -0.85 indicates profound capital inefficiency rather than a viable edge. The near-total loss rate suggests the entry logic is fundamentally misaligned with current META volatility or market structure. We must immediately halt live deployment and re-evaluate the signal parameters against a broader sample of market regimes. The next step is to run a controlled backtest on a longer historical window to determine if this failure is a specific regime anomaly or a structural flaw in the bot.

ADDITIONAL METRICS

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