



Backtest #49557 · META · EVO_GG1RSISNIP_v53

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_v53 strategy on META produced a catastrophic -17.50% ROI with a 0.0% win rate, indicating total signal failure rather than a simple loss of capital. A max drawdown of 33.28% alongside a Sharpe ratio of -0.85 confirms severe underperformance, while the sample of only three trades renders any statistical inference unreliable. The absolute lack of winning trades suggests the entry logic failed to identify favorable setups or stopped out prematurely in a volatile environment. We must halt live deployment immediately and re-evaluate the signal generation logic against fresh market data before considering further iterations.

ADDITIONAL METRICS

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