



Backtest #57163 · 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 backtest on META is a complete failure, registering a negative 17.5% return and zero wins across merely three trades. With a Sharpe ratio of -0.85 and a drawdown exceeding 33%, the strategy exhibited catastrophic risk without any statistical confidence due to the tiny sample size. The bot likely entered positions on false breakouts or during high volatility regimes where the signal logic was entirely invalidated. You must immediately pause this bot, review the specific entry conditions that triggered those three losses, and adjust the filters to prevent further capital erosion. Re-running the backtest with stricter volatility thresholds and a minimum of 100 historical trades is essential before redeploying any capital.

ADDITIONAL METRICS

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