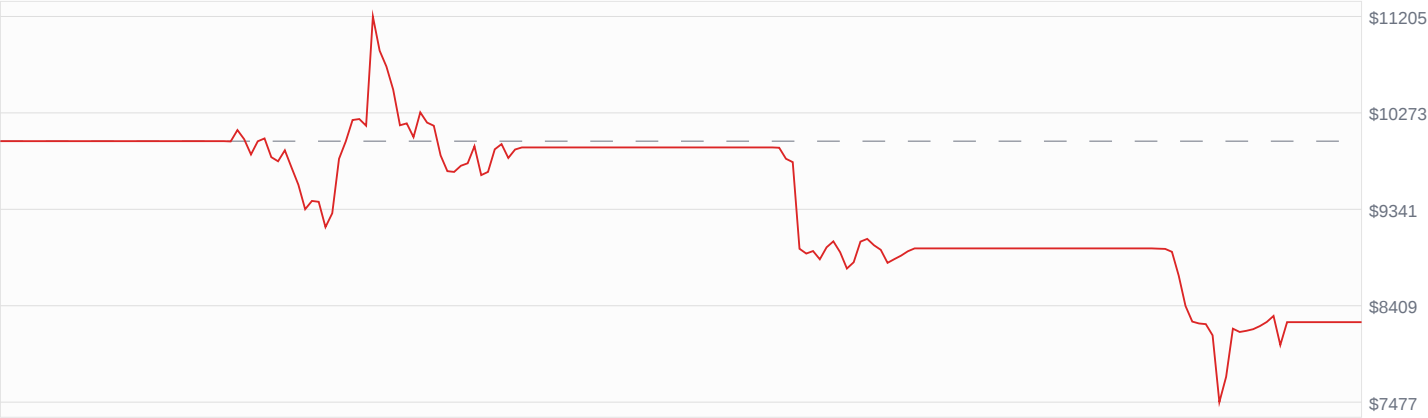




Backtest #49291 · META · EVO_GG1RSISNIP_v271

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 strategy on META failed catastrophically, recording zero wins and a severe 33.28% drawdown across just three trades. A negative Sharpe ratio of -0.85 and -17.50% ROI indicate the approach was fundamentally misaligned with recent market volatility. With such a minuscule sample size, these results lack statistical confidence and likely reflect overfitting or a regime change rather than a persistent flaw. We must immediately halt live deployment and retrain the model using a broader parameter set that accounts for META's current high-beta behavior.

ADDITIONAL METRICS

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