



Backtest #52549 · META · EVO\_GG1RSISNIP\_v1199

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1199 strategy on META failed decisively, delivering a -17.5% ROI with zero winning trades and a catastrophic 33.3% drawdown. A Sharpe ratio of -0.85 indicates severe underperformance against risk-free assets, while only three trades suggest the sample size is too small to establish statistical significance. The strategy appears overly sensitive to current volatility regimes or misaligned with META's specific price action structure. Immediate recalibration of entry thresholds or a complete strategy overhaul is required before any live deployment.

ADDITIONAL METRICS

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