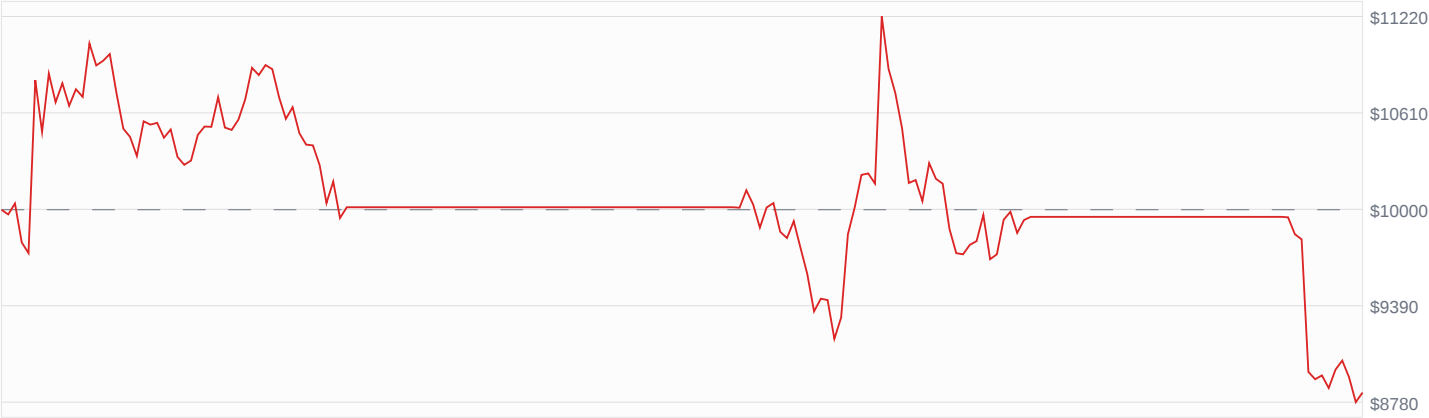




Backtest #2508 · META · EVO_GG1RSISNIP_v1157

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed with an ROI of -11.62%, a -0.45 Sharpe ratio, and a 21.75% max drawdown. The 33.3% win rate across only 3 trades offers no statistical confidence and is likely noise. A \$160 final capital gain is meaningless against the severe drawdown. Immediate next step: halt live deployment and run a walk-forward analysis with a larger sample size to validate edge.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31