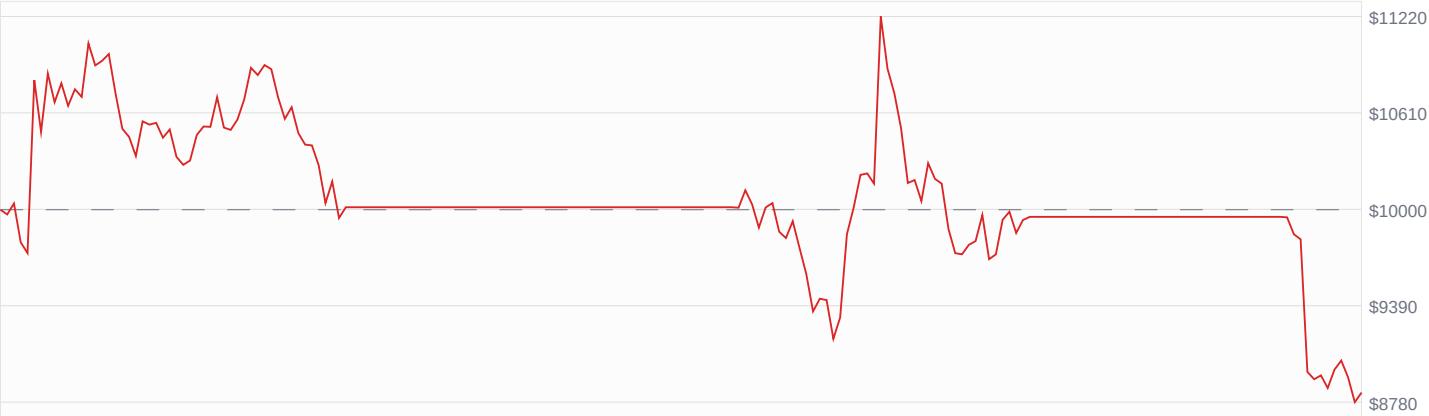




Backtest #27143 · META · GG2_RSI_Overbought_Dumper

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

This META backtest is unacceptable — only 3 trades is statistically meaningless, yet the -11.62% ROI and -0.45 Sharpe already scream broken signal logic. A 33.3% win rate with a 21.75% max drawdown reveals catastrophic risk-reward asymmetry; each loss dwarfs every gain combined. I cannot trust any pattern here. Immediate next step: expand the backtest window to capture at least 50 trades across multiple market regimes before drawing conclusions. Until then, this strategy is noise.

ADDITIONAL METRICS

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