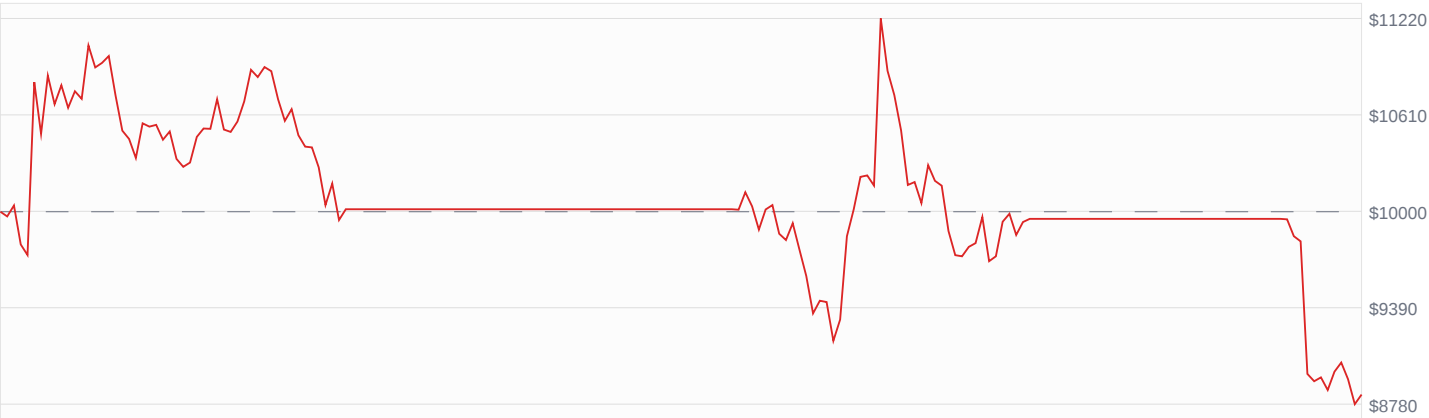




Backtest #28256 · META · EVO_GG1RSISNIP_v335

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 suffered a 11.62% loss with a negative Sharpe of -0.45, indicating poor risk-adjusted performance. A 33.3% win rate across only three trades lacks statistical significance, making results unreliable. The 21.75% max drawdown further highlights excessive risk for the observed returns. This small sample size prevents confident generalization of the logic's efficacy. I recommend expanding the backtest period to capture more market cycles and trade data before any further evaluation.

ADDITIONAL METRICS

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