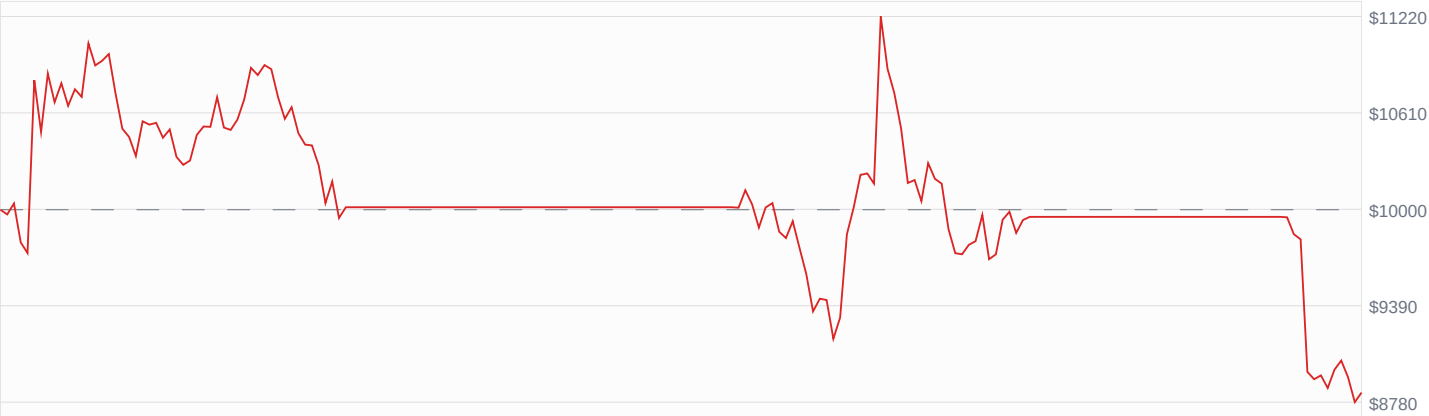




Backtest #2896 · META · EVO_GG1RSISNIP_v1259

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 EVO_GG1RSISNIP_v1259 strategy on META lost 11.62% with a -0.45 Sharpe and 33.3% win rate across only 3 trades, rendering results statistically meaningless. The 21.75% drawdown confirms high variance and poor signal quality in a tiny sample. This backtest cannot be trusted for live deployment. Next step: expand the backtest window and optimize entry filters to increase trade count before considering 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