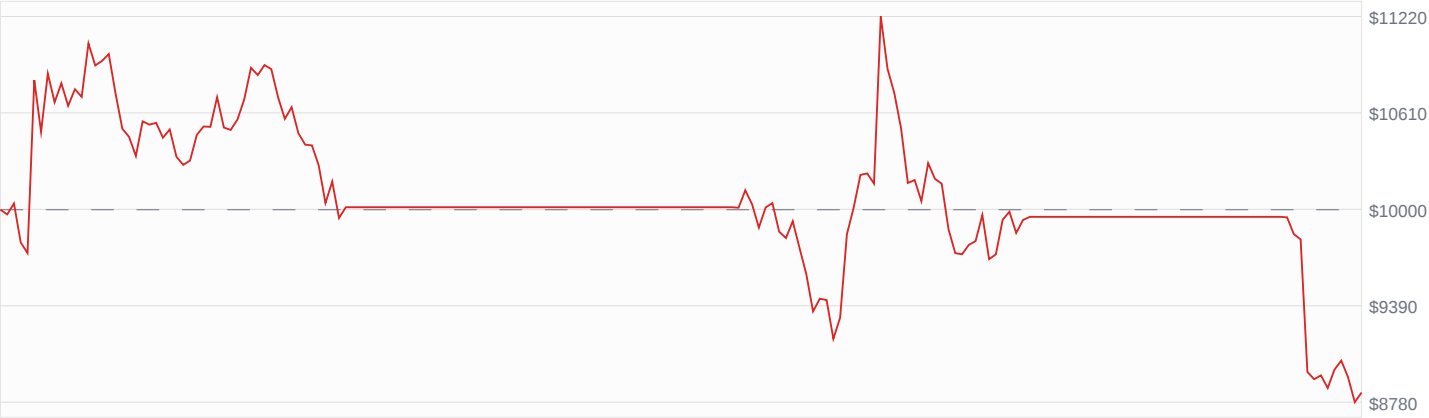




Backtest #34501 · META · EVO_GG1RSISNIP_v1048

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_v1048 strategy on META failed decisively, delivering an -11.62% ROI and a negative Sharpe of -0.45 across only three trades. A catastrophic 21.75% drawdown and a mere 33.3% win rate indicate severe undercapitalization and a lack of statistical significance that precludes any generalizable conclusion. The sample size is too small to validate the signal logic or confirm whether losses stem from execution flaws or adverse market regimes. We must expand the backtest window to accumulate at least 100 trades before reconsidering deployment parameters.

ADDITIONAL METRICS

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