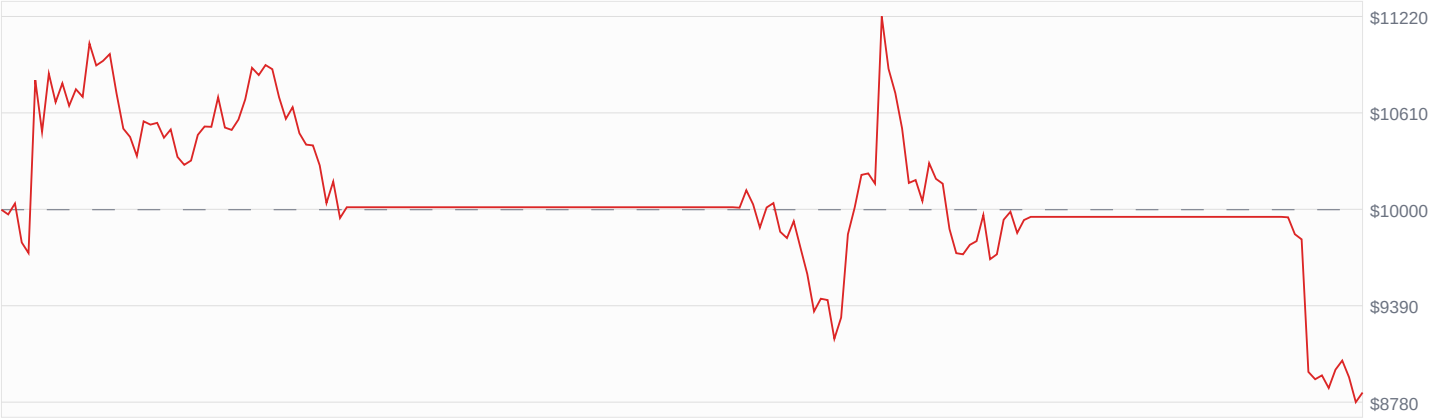




Backtest #35597 · META · EVO_GG1RSISNIP_v435

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_v435 strategy on META failed, delivering an 11.62% loss with a negative Sharpe ratio of -0.45 driven by a 21.75% drawdown. Statistical confidence is negligible given only three executed trades, rendering the 33.3% win rate an unreliable signal. The approach clearly lacked effective stop-loss mechanisms or position sizing to prevent such severe capital erosion during the recent volatility. Immediate next steps require recalibrating entry filters to avoid overtrading or implementing a hard stop at 5% drawdown. We must treat these results as a confirmation of current parameter failure rather than a definitive market forecast.

ADDITIONAL METRICS

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