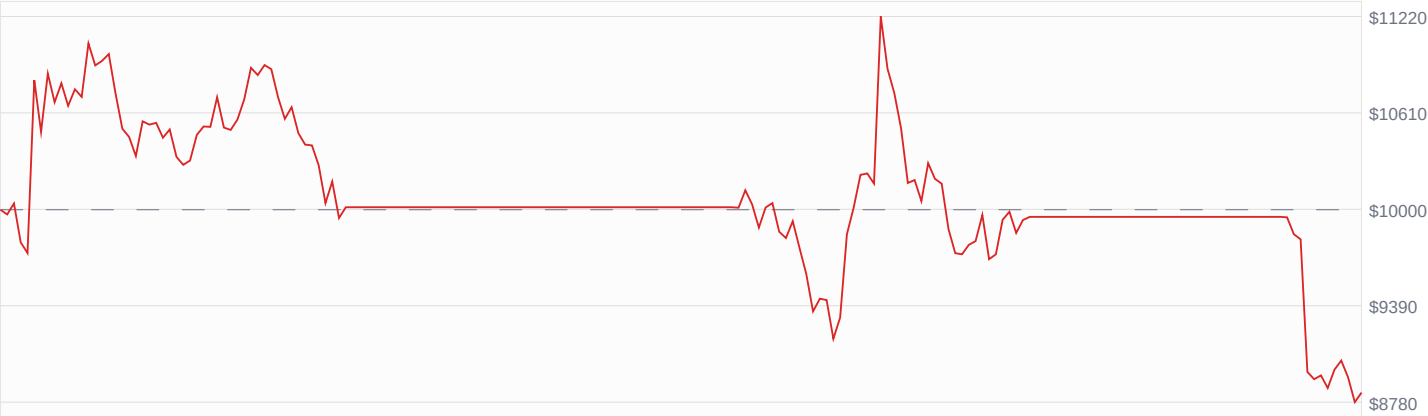




Backtest #35741 · META · EVO_GG1RSISNIP_v1585

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_v1585 strategy on META failed, delivering an -11.62% return with a negative Sharpe ratio of -0.45. Only three executed trades generated a 33.3% win rate while exposing capital to a 21.75% maximum drawdown. Such a small sample size renders these statistical metrics unreliable and likely prone to significant overfitting. The loss suggests the entry logic requires stricter confirmation filters to avoid false breakouts. Before retesting, you must adjust parameters or expand the lookback window to ensure robustness.

ADDITIONAL METRICS

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