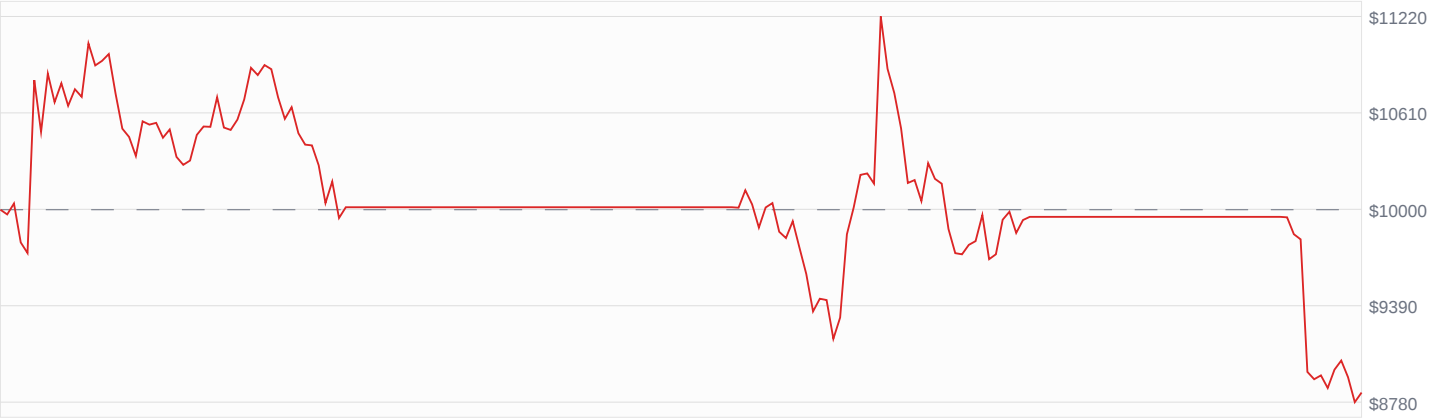




Backtest #36179 · META · EVO_GG1RSISNIP_v335

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 EVO_GG1RSISNIP_v335 backtest on META is statistically insignificant due to only three trades, rendering the -11.62% loss and -0.45 Sharpe ratio unreliable indicators of future performance. The strategy failed to capture momentum during the test period, resulting in a 21.75% maximum drawdown that highlights severe risk exposure on low-probability setups. Given the narrow sample size, no concrete conclusions can be drawn regarding the strategy's viability without extensive optimization. The immediate next step is to expand the sample by backtesting over a longer historical window to validate if these poor results are regime-specific or structural.

ADDITIONAL METRICS

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