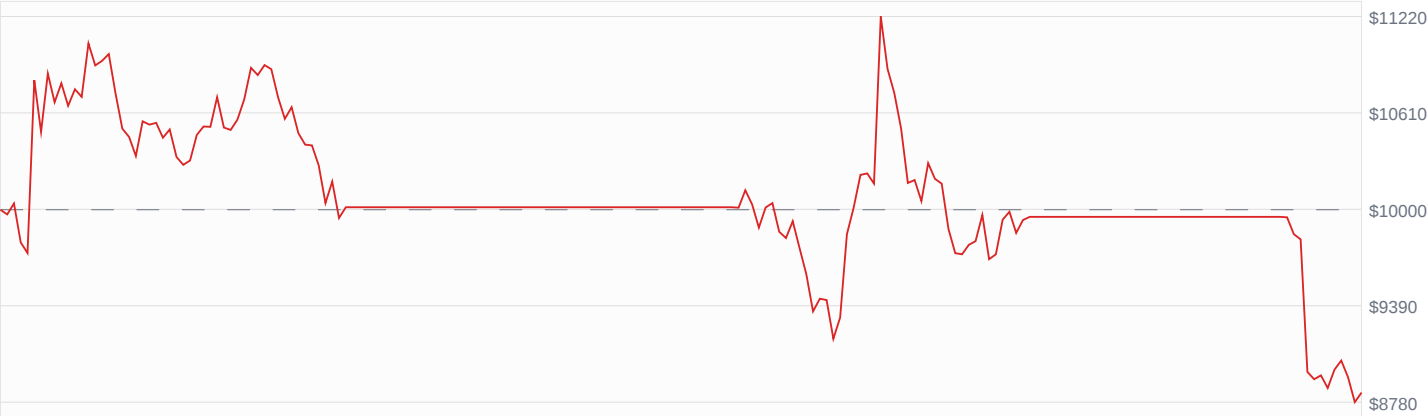




Backtest #36845 · META · EVO_GG1RSISNIP_v1585

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 failed on META, delivering an 11.62% loss with a -0.45 Sharpe ratio and a catastrophic 21.75% drawdown. Statistical confidence is nonexistent due to only three trades, rendering the 33.3% win rate meaningless noise. The strategy likely suffered from overfitting to a specific price range or failed to adapt to META's recent volatility regime. Immediate action requires re-optimizing entry filters or pivoting to a longer time interval to capture fewer but higher-quality signals. We must treat this result as a single data point rather than a definitive performance metric until sample size expands.

ADDITIONAL METRICS

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