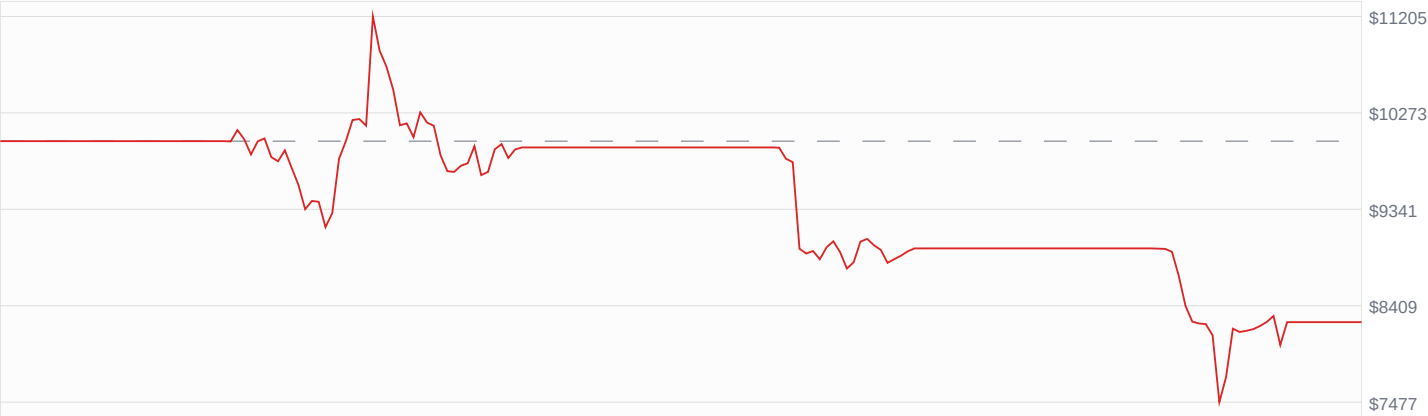




Backtest #47937 · META · EVO_GG1RSISNIP_v885

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v885 strategy generated negative alpha on META with zero winning trades and a severe 33% drawdown across only three executions. This sample size lacks statistical significance, making the -17.5% ROI and negative Sharpe ratio indicative of high variance rather than a systematic failure. The capital erosion suggests the entry logic failed to account for current market volatility or structural resistance levels. We must expand the sample by optimizing stop-loss placement and validating signals on higher timeframes before redeployment.

ADDITIONAL METRICS

CAGR	-17.50%
Sortino Ratio	-0.56
Turnover	5.61x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8249.99