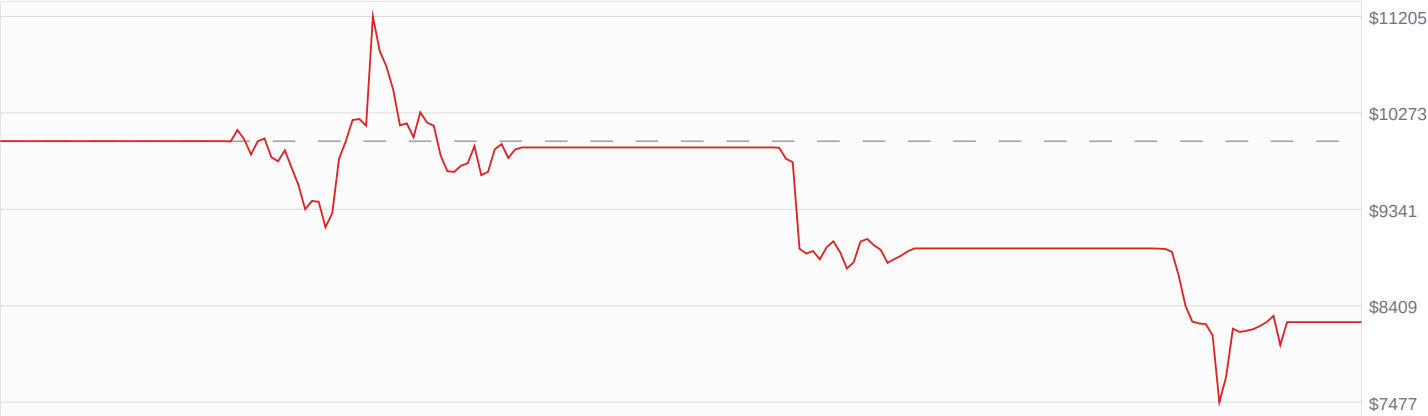




Backtest #48562 · META · EVO_GG1RSISNIP_v1084

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_v1084 strategy on META failed catastrophically, losing 17.50% of capital with a 0% win rate across only three trades. A maximum drawdown of 33.28% and a negative Sharpe ratio of -0.85 indicate severe underperformance relative to risk. With such a tiny sample size, these statistics lack statistical significance, yet the result strongly suggests a fundamental flaw in the signal logic. The strategy requires immediate parameter adjustment or termination before live deployment.

ADDITIONAL METRICS

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