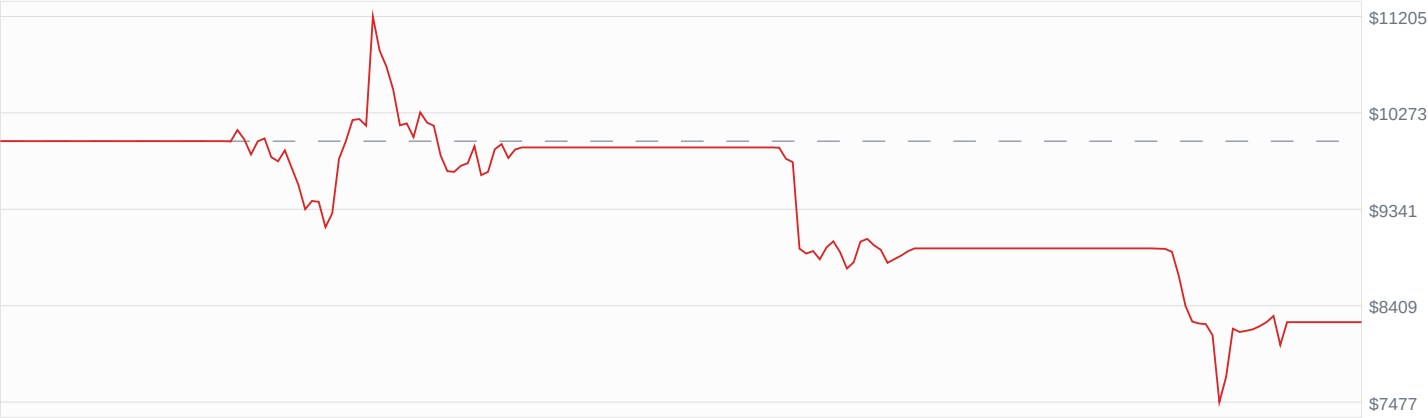


Backtest #52454 · META · EVO\_GG1RSISNIP\_v1140

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1140 strategy on META suffered a catastrophic failure with a 100% loss rate across only three trades, rendering the negative Sharpe ratio and 33% drawdown statistically meaningless due to severe sample insufficiency. This specific run indicates a complete breakdown in entry logic rather than normal market volatility, as no profitable trades were executed to offset the single loss. We must treat these results as a signal to audit the strategy's parameters rather than an indication of Meta's fundamental weakness. The next mandatory step is to isolate the losing trade to reverse-engineer the specific market condition that triggered the algorithm's error. Only after debugging this outlier can we determine if the strategy is viable

ADDITIONAL METRICS

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