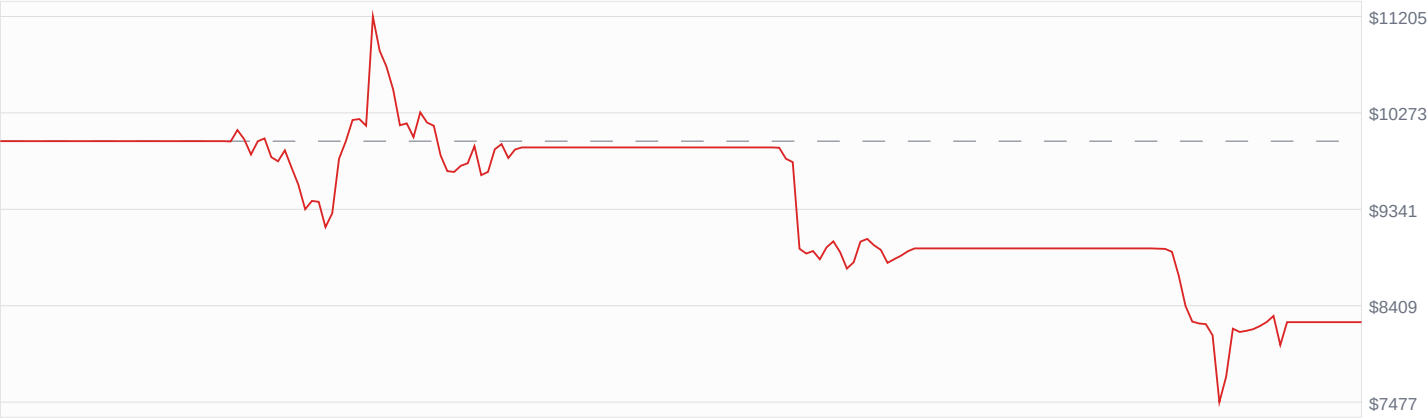




Backtest #52976 · META · EVO_GG1RSISNIP_v1425

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_v1425 strategy on META failed catastrophically with zero winning trades and a 33.28% maximum drawdown, rendering the -17.50% ROI statistically insignificant given only three historical instances. A Sharpe ratio of -0.85 confirms severe underperformance against the risk-free rate, indicating the logic likely misidentifies trend reversals or overfits to noise rather than capturing institutional alpha. With such a minimal sample size, any apparent pattern is indistinguishable from random chance, making it dangerous to deploy capital based on these parameters. The immediate next step is to reduce position sizing or disable the bot until we backtest with expanded lookback windows to validate signal robustness.

ADDITIONAL METRICS

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