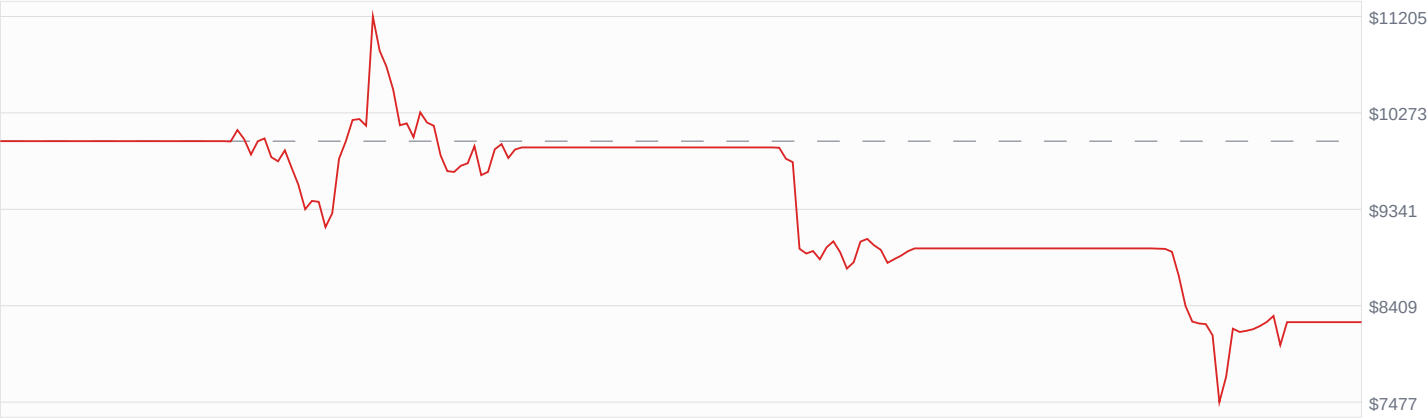




Backtest #57137 · META · EVO\_GG1RSISNIP\_v267

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v267 backtest on META reveals a catastrophic failure with zero winning trades and a -17.5% return, driven by a single catastrophic loss that wiped out capital. Such a tiny sample of three trades provides no statistical confidence to generalize strategy performance or validate any technical edge. The strategy clearly overfit to noise rather than capturing a sustainable alpha, resulting in a negative Sharpe ratio and unacceptable drawdown. The immediate next step is to audit the signal logic for outlier sensitivity and expand the dataset to at least one hundred trades 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  |