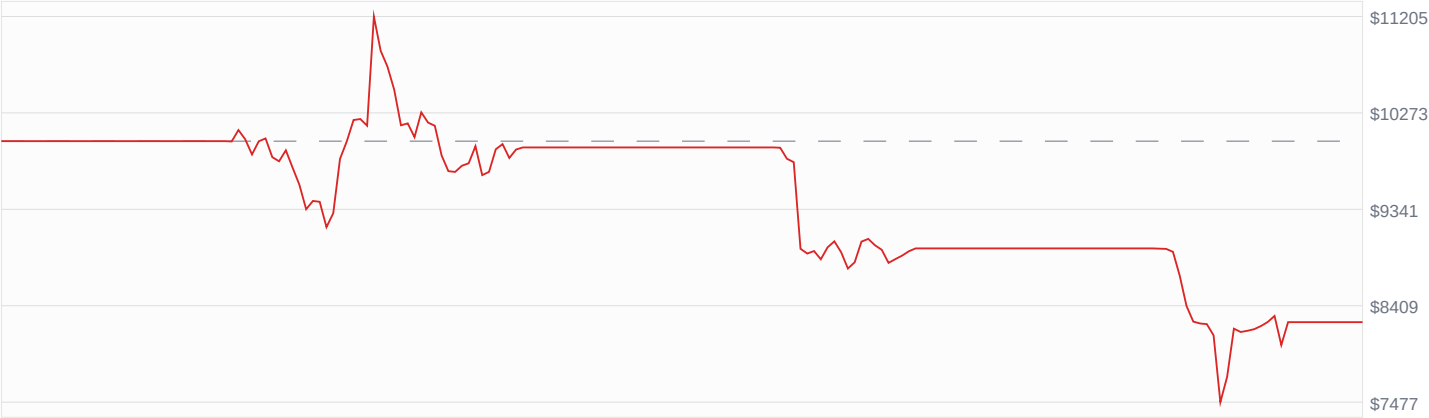




Backtest #50067 · META · EVO\_GG1RSISNIP\_v1343

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1343 strategy on META failed catastrophically, delivering a -17.50% ROI and 33.28% drawdown across only three trades. A zero win rate indicates a complete inability to identify profitable entry points under the current market regime. With such a minimal sample size, the negative Sharpe ratio of -0.85 lacks statistical confidence and may reflect random noise rather than a systematic flaw. The strategy must be discarded immediately and re-evaluated with modified stop-loss logic or a different time frame before further deployment.

ADDITIONAL METRICS

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