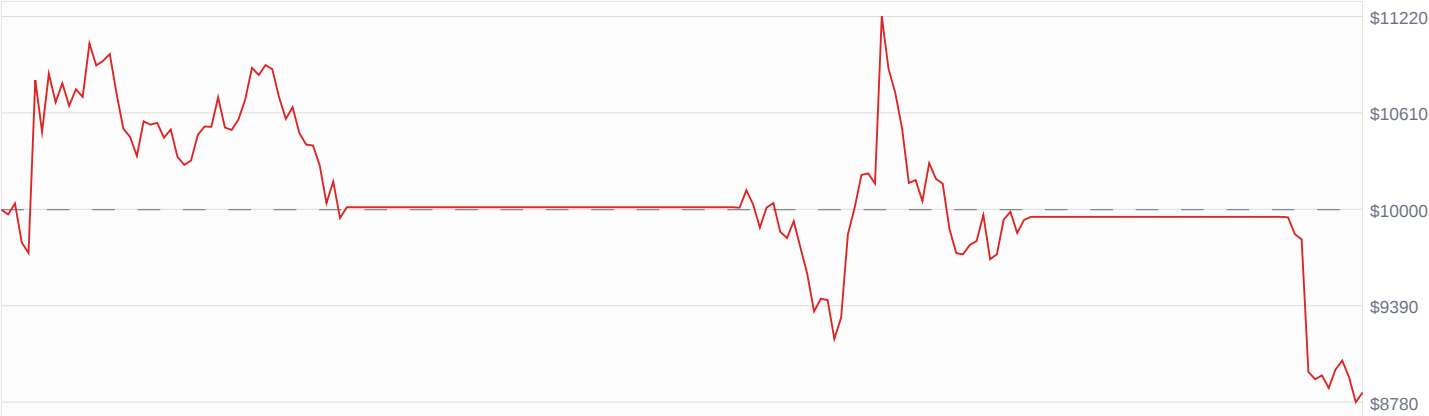




Backtest #1575 · META · EVO_EVOEVOEVOE_v617

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v617 strategy on META is fundamentally broken, posting -11.62% ROI with a -0.45 Sharpe and 21.75% max drawdown. The 33.3% win rate across only 3 trades offers no statistical significance, making the results indistinguishable from noise. The capital erosion to \$8,840.31 confirms the logic lacks edge. Given the tiny sample, this is not a strategy but a cautionary tale. I recommend discarding this version entirely and restarting with a fresh signal logic based on mean-reversion principles.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31