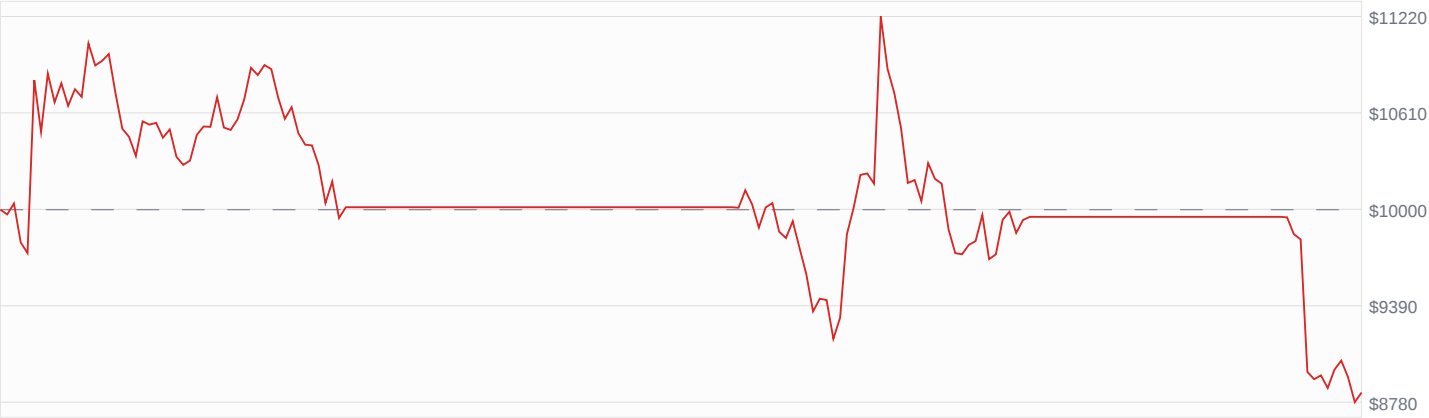


Backtest #33601 · META · EVO_EVOEVOEVOE_v819

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_v819 strategy on META failed to generate alpha, posting an 11.62% loss with a negative Sharpe ratio of -0.45 driven by only three trades. This statistically insignificant sample size precludes any robust confidence in the model's efficacy and renders the 33.3% win rate meaningless. A drawdown of 21.75% highlights excessive risk exposure relative to the limited opportunity set, suggesting the entry logic is poorly calibrated for current volatility. Immediate action is required to either significantly expand the backtest window for statistical validity or fundamentally revise the signal parameters.

ADDITIONAL METRICS

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