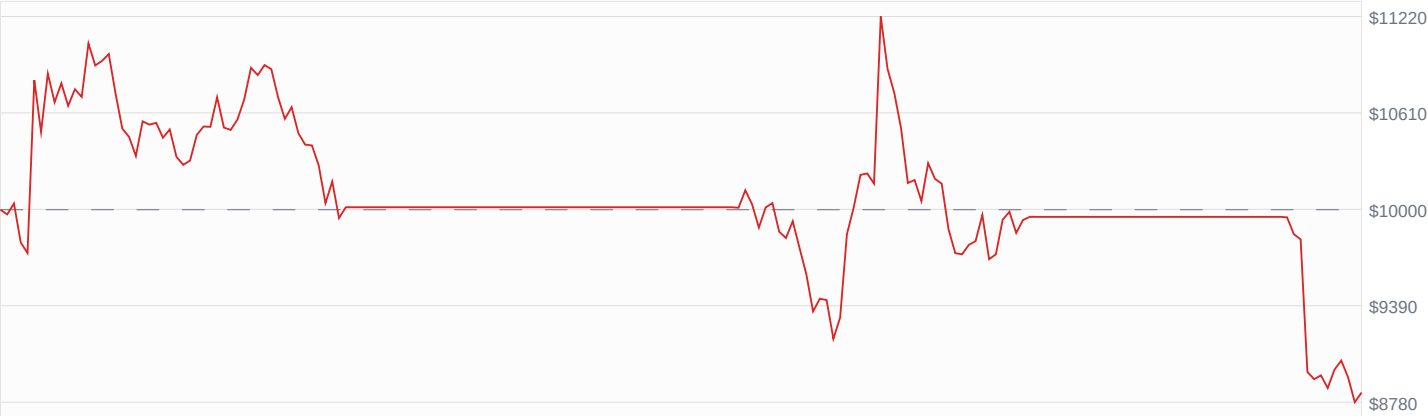




Backtest #34064 · META · EVO\_EVOEVOEVOE\_v700

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v700 strategy on META failed decisively, delivering an -11.62% return with a negative Sharpe ratio of -0.45. Statistical confidence is critically low due to only three executed trades, rendering the -21.75% maximum drawdown and 33.3% win rate insufficient for robust inference. The severe capital erosion suggests the entry logic is poorly calibrated to current volatility regimes or lacks adequate stop-loss mechanics. We must immediately broaden the parameter space and increase trade frequency to validate or reject the hypothesis before reallocating capital.

ADDITIONAL METRICS

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