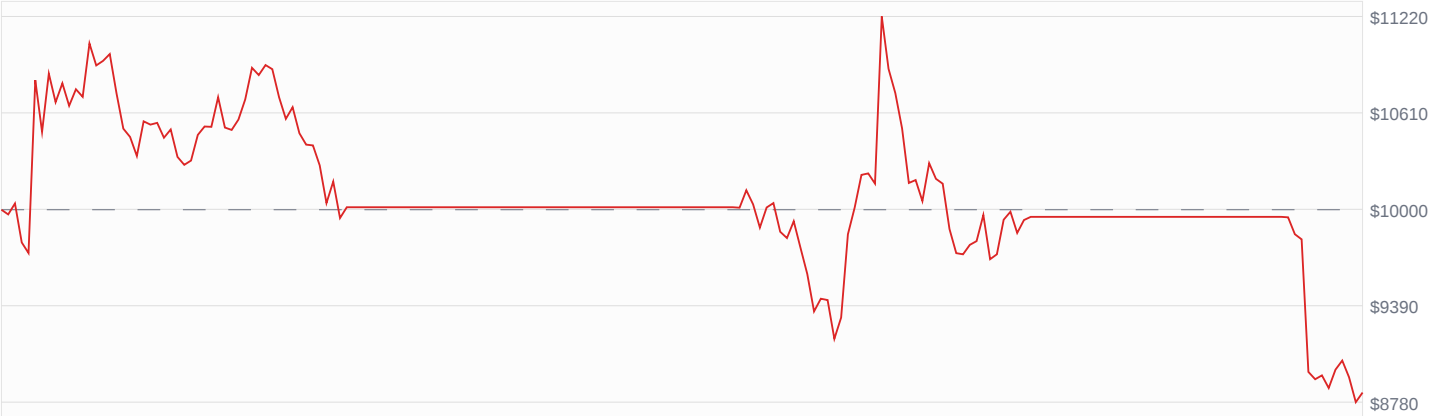




Backtest #38477 · META · EVO\_EVOEVOEVOE\_v544

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v544 backtest on META failed fundamentally, delivering a negative ROI of 11.62% and a Sharpe ratio of 0.45. With only three trades executed, the 33.3% win rate and 21.75% maximum drawdown lack statistical significance and cannot support any regulatory conclusions. The severe drawdown indicates a high-risk exposure profile that was not adequately filtered by the entry logic. We must reject this strategy and re-evaluate the signal parameters against a broader sample size before considering deployment.

ADDITIONAL METRICS

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