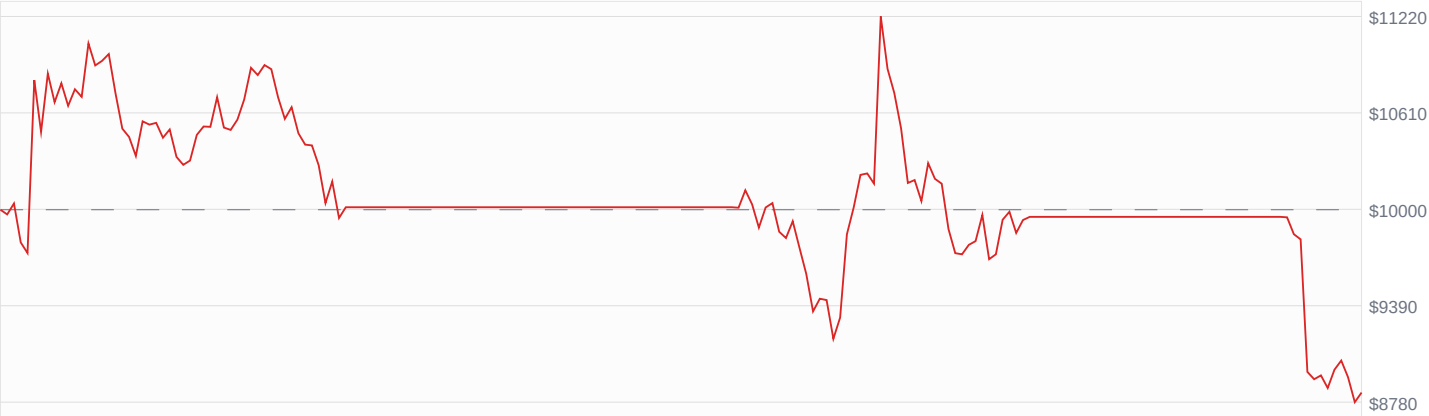




Backtest #38897 · META · EVO_EVOEVOEVOE_v749

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_EVOEVOE_v749 strategy on META failed, delivering an 11.62% loss with a 21.75% drawdown driven by only three trades. A 33.3% win rate and negative Sharpe of -0.45 indicate severe underperformance and lack of statistical reliability given the tiny sample size. The extreme volatility suggests the parameters are misaligned with current market structure or suffer from overfitting to noise. Immediate action requires retraining the model on a longer historical window or adjusting stop-loss logic to prevent catastrophic losses. Without additional trades, no confidence intervals can be calculated, so pausing deployment until a robust equity curve forms is the prudent next step.

ADDITIONAL METRICS

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