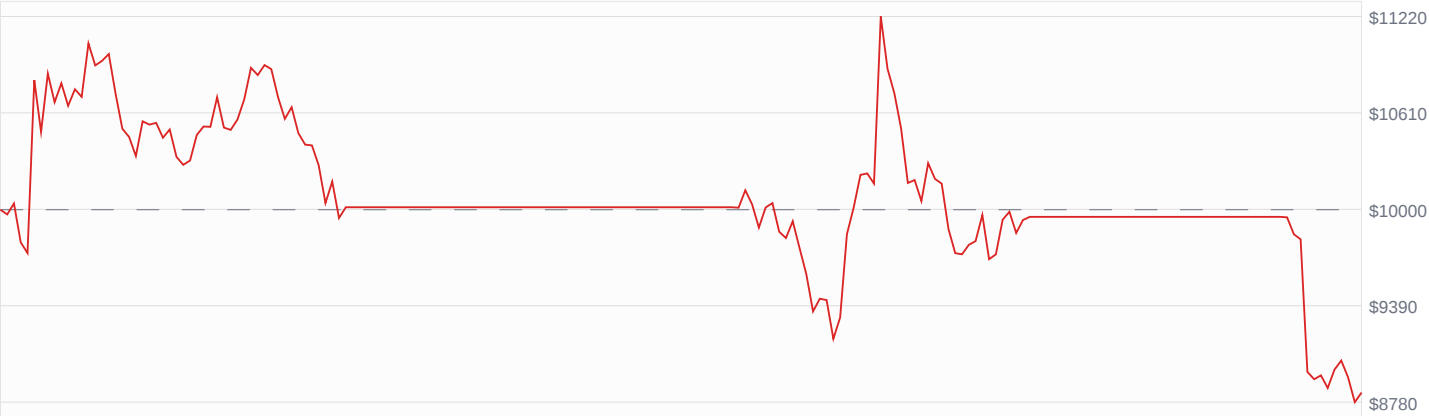




Backtest #44832 · META · EVO\_EVOEVOEVOE\_v2158

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 strategy suffered a significant loss, with an ROI of -11.62% and a negative Sharpe ratio of -0.45. Only one of three trades was profitable, resulting in a 33.3% win rate and a max drawdown of 21.75%. This sample size is statistically meaningless, so no reliable conclusions can be drawn about the strategy's true effectiveness. The signal generation likely failed to identify valid entry points in META's recent price action. Immediately halt this configuration and conduct a deeper review of the entry logic before any further testing.

ADDITIONAL METRICS

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