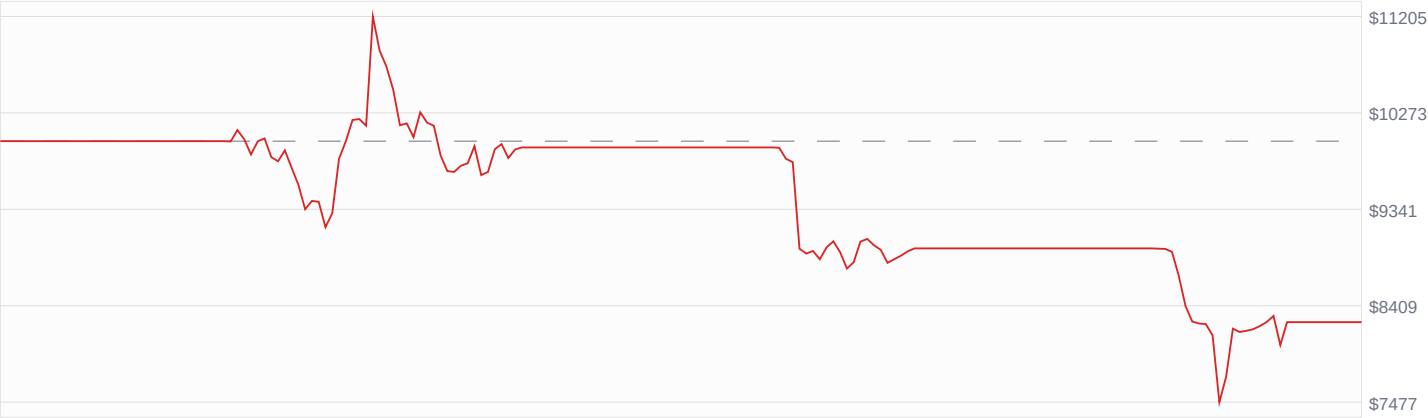




Backtest #47362 · META · EVO_EVOEVOEVOE_v639

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v639 backtest on META yields a -17.5% ROI and zero wins, driven by a catastrophic 33.28% drawdown across only three trades. With such a tiny sample size, these statistics lack statistical confidence and cannot reliably predict future performance. The strategy failed to generate any positive signals, suggesting the entry logic is misaligned with current market conditions. The next step is to pause deployment and re-evaluate the signal generation parameters before re-running the simulation.

ADDITIONAL METRICS

CAGR	-17.50%
Sortino Ratio	-0.56
Turnover	5.61x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8249.99