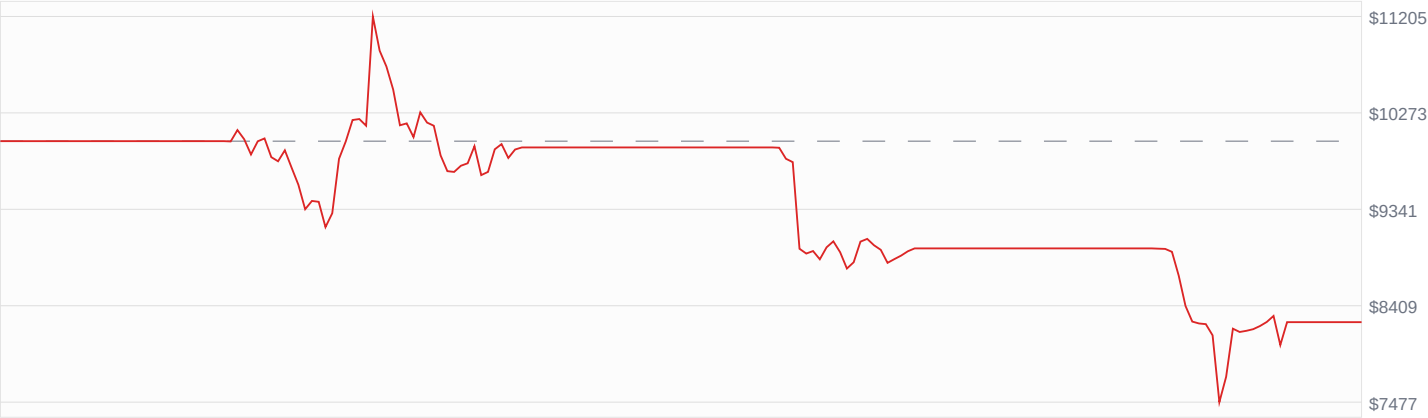




Backtest #54981 · META · EVO_EVOEVOEVOE_v1931

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_v1931 strategy on META failed decisively, recording a -17.5% return with zero winning trades and a severe 33.28% drawdown across only three attempts. A Sharpe ratio of -0.85 confirms the portfolio lost money during this specific test window, and the sample size is too small to draw statistically significant conclusions. We must treat these results as a single data point rather than a trend, as three trades cannot reliably predict future performance. The next step is to audit the signal logic for overfitting and expand the backtest to a wider date range to validate robustness before live deployment.

ADDITIONAL METRICS

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