



Backtest #47599 · META · EVO_EVOEVOEVOE_v687

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_EVOEVOEVOE_v687 strategy failed catastrophically on META, losing 17.5% of capital across only three trades with a 33.28% drawdown. A zero win rate and negative Sharpe ratio of -0.85 indicate the logic is fundamentally misaligned with current market structure rather than a mere execution error. Such a small sample size of three trades provides no statistical confidence to justify deploying real capital or blindly adjusting parameters. The immediate next step is a rigorous review of entry conditions to understand why every single signal resulted in a loss before re-evaluating the strategy.

ADDITIONAL METRICS

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