



Backtest #47674 · META · EVO_EVOEVOE_v699

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_v699 strategy on META suffered a catastrophic failure with a 33.28% drawdown across just three trades, resulting in a 17.50% loss and zero wins. Such a tiny sample size renders the negative Sharpe ratio of -0.85 statistically insignificant and offers no confidence in the strategy's robustness. The absolute lack of successful entries suggests a critical flaw in the signal logic or an extreme adverse market regime. Immediate action is required to backtest this configuration against a wider dataset to determine if the failure is an anomaly or a systemic design flaw.

ADDITIONAL METRICS

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