



Backtest #49996 · META · EVO_VELOCITYSC_v1503

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_VELOCITYSC_v1503 strategy on META suffered a catastrophic 17.5% loss with a 33.28% drawdown across only three trades, rendering statistical validation impossible. A zero percent win rate indicates a fundamental flaw in the signal logic or excessive exposure to downside volatility during this specific regime. With such a small sample size, the negative Sharpe ratio of -0.85 lacks predictive power and could easily be noise from a single bad entry. The primary failure appears to be an inability to filter out high-risk scenarios rather than a consistent trend-following breakdown. Immediate next steps require stress-testing the entry conditions on lower timeframes to identify the precise trigger that caused the three consecutive losses.

ADDITIONAL METRICS

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