



Backtest #51356 · META · EVO_EVOEVOEVOE_v616

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_v616 strategy on META failed catastrophically, generating zero wins and a 33.28% drawdown across just three trades. With a sample size of three, the statistical confidence is negligible, rendering any apparent pattern indistinguishable from noise. The negative Sharpe of -0.85 confirms the strategy extracted value purely through risk rather than alpha. I recommend running a controlled backtest with tighter stop-loss logic to validate if the entry conditions require fundamental re-evaluation.

ADDITIONAL METRICS

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