



Backtest #52304 · META · EVO_EVOEVOEVOE_v2285

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_v2285 backtest on META is unconditionally rejected, showing zero winning trades and a catastrophic -17.5% ROI. With only three executed trades, the sample size is statistically insignificant, rendering the negative Sharpe ratio and 33.28% drawdown meaningless for live deployment. The strategy failed to capture any upward momentum while incurring substantial capital erosion, indicating severe parameter misalignment with current volatility. Immediate action requires re-evaluating the entry logic and tightening stop-loss thresholds before any further simulation.

ADDITIONAL METRICS

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