



Backtest #55456 · META · EVO_EVOEVOEVOE_v2242

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_v2242 backtest on META failed catastrophically, yielding a -17.50% ROI and zero winning trades, indicating a severe misalignment with current market conditions. With only three transactions recorded, the statistical power is negligible, making the -33.28% peak drawdown and negative Sharpe ratio statistically insignificant rather than definitive proof of strategy failure. The lack of any profitable outcomes suggests the entry logic requires immediate parameter recalibration or a complete structural overhaul. Before deploying live capital, you must run a new simulation on a longer historical window to validate whether this underperformance is a one-off anomaly or a systemic flaw in the signal generation.

ADDITIONAL METRICS

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