



Backtest #56118 · META · EVO_EVOEVOEVOG_v475

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_EVOEVOEVOG_v475 strategy on META produced a -17.5% loss with a zero win rate across only three trades, rendering the negative Sharpe of -0.85 statistically insignificant. The catastrophic 33.28% drawdown suggests a critical failure in entry logic or stop-loss placement rather than a systemic market downturn. Given the extremely low trade count, any performance metric is highly unstable and lacks the sample size required for reliable risk assessment. Immediate parameter optimization is necessary to validate whether the strategy can generate consistent signals before further capital allocation.

ADDITIONAL METRICS

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