



Backtest #27908 · META · EVO_EVOEVOEVOE_v858

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v858 strategy on META demonstrates significant deterioration with an -11.62% ROI and -0.45 Sharpe ratio, indicating poor risk-adjusted performance. The abysmal 33.3% win rate paired with a 21.75% maximum drawdown reveals high volatility without sufficient return compensation. Critically, the statistical relevance is negligible given only three total trades, rendering these metrics statistically insignificant. The final capital of \$8,840.31 confirms capital erosion rather than value creation during the tested period. Immediate next steps involve discarding this configuration and recalibrating entry signals to reduce trade frequency and improve win probability.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31