



Backtest #28363 · META · EVO_EVOEVOEVOE_v870

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_v870 strategy on META suffered a -11.62% ROI with a -0.45 Sharpe, indicating poor risk-adjusted performance. A 33.3% win rate coupled with a 21.75% max drawdown suggests high volatility without sufficient reward. Crucially, only three trades provide negligible statistical confidence, making these results likely noise rather than signal. The strategy failed to capture meaningful alpha during the tested period, eroding capital to \$8840.31. I recommend discarding this specific parameter set and re-evaluating the core signal logic before any further testing.

ADDITIONAL METRICS

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