



Backtest #29981 · META · EVO_EVOEVOEVOE_v607

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_v607 strategy on META produced a -11.62% ROI with a negative Sharpe of -0.45, indicating poor risk-adjusted returns. A win rate of 33.3% coupled with a 21.75% max drawdown suggests high variance and significant capital erosion. With only three total trades, the sample size is statistically insignificant for drawing robust conclusions about strategy viability. The poor performance warrants immediate parameter optimization rather than live deployment.

ADDITIONAL METRICS

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