



Backtest #33558 · META · EVO_EVOEVOEVOE_v808

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_v808 strategy on META failed, posting an 11.62% drawdown with a negative Sharpe ratio of -0.45. With only three trades executed, the statistical sample is too small to support any robust inference about the strategy's true alpha. The low win rate of 33.3% indicates a critical flaw in the entry logic or risk management parameters that requires immediate investigation. A re-evaluation of the entry triggers against META's specific volatility regime is the necessary next step to prevent capital erosion.

ADDITIONAL METRICS

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