



Backtest #33881 · META · EVO_EVOEVOEVOE_v640

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_v640 strategy on META generated a -11.62% ROI over 3 trades with a Sharpe ratio of -0.45, suggesting poor risk-adjusted performance. The 33.3% win rate and 21.75% max drawdown highlight inconsistent risk management. With such a small sample size, statistical confidence is negligible. Next step: expand the backtest to at least 100 trades to assess robustness before further evaluation.

ADDITIONAL METRICS

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