



Backtest #46494 · META · EVO_EVOEVOEVOE_v2403

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2403 strategy on META failed decisively, posting a negative ROI of -17.50% and a Sharpe ratio of -0.85. A win rate of 0.0% across only three trades indicates the signal logic never captured positive momentum, while the 33.28% max drawdown reflects severe capital erosion. The sample size is far too small to establish statistical confidence, meaning these results likely reflect noise rather than a robust pattern. The specific entry conditions appear misaligned with META recent price action, resulting in consistent losses. The immediate next step is to backtest a revised filter that requires higher volume confirmation before entry to avoid weak signals.

ADDITIONAL METRICS

CAGR	-17.50%
Sortino Ratio	-0.56
Turnover	5.61x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8249.99