



Backtest #46948 · META · EVO_EVOEVOEVOG_v498

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_EVOEVOEVOG_v498 strategy failed catastrophically on META, delivering a -17.50% ROI and zero winning trades. With only three executed trades, the statistical sample is too small to derive any meaningful confidence in the observed -0.85 Sharpe ratio or 33.28% maximum drawdown. The absence of any profitable outcomes suggests the entry logic lacks robustness under current market volatility. You must immediately increase the trade count to validate whether this is a random outlier or a fundamental strategy flaw.

ADDITIONAL METRICS

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