



Backtest #47184 · META · EVO_EVOEVOE_v822

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_EVOEVOE_v822 strategy on META shows a severe -17.50% ROI with a -0.85 Sharpe ratio, indicating consistent losses rather than random variance. A 0.0% win rate across only three trades is statistically insignificant and suggests the entry logic is fundamentally broken for this asset. The 33.28% max drawdown further confirms poor risk management and lack of protective stops. Do not deploy this configuration. Refine the signal parameters to improve win rate and reduce drawdown before retesting.

ADDITIONAL METRICS

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