



Backtest #51407 · META · EVO_EVOEVOE_v655

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_v655 backtest on META is a catastrophic failure, registering a -17.5% ROI with a 0% win rate across only three trades. This sample size provides zero statistical confidence and clearly indicates that the current logic is overfitted or fundamentally broken for this asset. A maximum drawdown of 33.28% suggests the strategy entered positions during a severe adverse trend without adequate stop-loss mechanisms. The negative Sharpe ratio of -0.85 confirms that returns are entirely driven by risk rather than alpha generation. Immediate next steps require a complete signal logic review and a retest on a longer timeframe to identify structural flaws.

ADDITIONAL METRICS

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