



Backtest #51907 · META · EVO_EVOEVOEVOE_v699

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_v699 strategy on META is statistically insignificant due to only three trades, yielding a catastrophic -17.5% ROI and zero wins. A maximum drawdown of 33.3% and negative Sharpe ratio of -0.85 indicate the model failed to capture any upside while exposing capital to severe risk. With such a tiny sample size, these results lack confidence, making any generalization about the strategy's viability premature. We must expand the testing window or adjust parameters to generate a robust sample before deploying live capital. The next step is to run a longer backtest on the same asset to validate whether this failure was an anomaly or a structural flaw.

ADDITIONAL METRICS

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