



Backtest #52742 · META · EVO_VELOCITYSC_v1503

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_VELOCITYSC_v1503 strategy on META failed catastrophically, delivering a -17.5% ROI and a 0% win rate across only three trades. With a Sharpe ratio of -0.85 and a 33.28% drawdown, the approach lacks statistical validity given the minimal sample size, making performance metrics meaningless for live deployment. The strategy clearly failed to identify any profitable entry points within the tested period, suggesting a fundamental misalignment with current market dynamics. The immediate next step is to suspend the bot and re-evaluate parameter thresholds or signal logic before risking further capital.

ADDITIONAL METRICS

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