



Backtest #53186 · META · EVO_EVOEVOE_v1898

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_v1898 strategy failed catastrophically on META with a -17.50% return and zero winning trades, indicating a complete lack of edge in the current market regime. With only three trades executed, the statistical sample is too small to draw definitive conclusions about the strategy's robustness or long-term viability. The severe 33.28% drawdown highlights excessive risk exposure, likely due to oversized positions or missing critical stop-loss logic. A prudent next step is to re-run the backtest with adjusted position sizing and tighter volatility filters to validate any potential signal improvements before live deployment.

ADDITIONAL METRICS

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