



Backtest #46897 · META · EVO_EVOEVOEVOG_v475

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_EVOEVOEVOG_v475 strategy on META failed catastrophically, recording a -17.50% return and a 33.28% drawdown across only three trades. A zero win rate and negative Sharpe ratio indicate the logic generated pure losses rather than identifying market inefficiencies. With such a tiny sample size, statistical confidence is nonexistent, rendering these metrics an unreliable indicator of future performance. The strategy must be retired immediately while the parameter space is re-evaluated to prevent further capital erosion.

ADDITIONAL METRICS

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