



Backtest #47440 · 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

This backtest for META using EVO_EVOEVOE_v655 is a catastrophic failure with zero winning trades and a 33.28% drawdown across only three executions. The negative Sharpe of -0.85 and -17.50% loss indicate severe structural flaws in the signal logic rather than temporary noise. With such a tiny sample size, statistical significance is nonexistent, rendering these results purely anecdotal evidence of a broken strategy. We must immediately pause deployment and audit the entry criteria to prevent further capital erosion on live markets.

ADDITIONAL METRICS

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