



Backtest #47735 · META · EVO_EVOEVOE_v715

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_v715 strategy on META failed catastrophically, recording a negative ROI of 17.50% and a 33.28% drawdown across only three trades. A win rate of 0% and a Sharpe ratio of -0.85 indicate the model was purely directional and completely ineffective at navigating recent volatility. With such a tiny sample size, these statistics lack statistical significance, yet the total loss of capital is unacceptable for any live deployment. The logical next step is to retrain the bot with stricter filtering to avoid false breakouts or to apply a hard stop-loss at the initial entry level.

ADDITIONAL METRICS

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