



Backtest #51940 · META · EVO_EVOEVOEVOE_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 backtest on META failed catastrophically with a zero percent win rate and a severe 33.28 percent drawdown, driven by only three executed trades. Such a minimal sample size renders the sharp negative statistics statistically meaningless and precludes any reliable inference on strategy robustness. The data suggests the signal logic or risk parameters are fundamentally misaligned with current price action rather than indicating a systemic flaw. You must immediately expand the backtest window to accumulate sufficient trades for a valid statistical assessment. This approach is purely educational and does not constitute investment advice.

ADDITIONAL METRICS

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