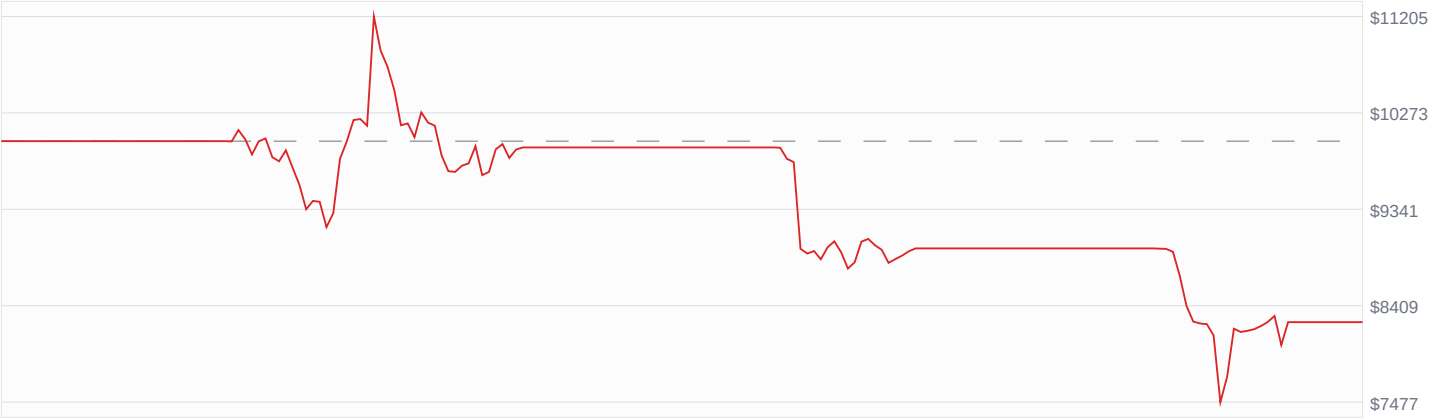




Backtest #53185 · META · EVO_EVOEVOEVOE_v1898

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 backtest on META is a statistical failure, showing a -17.5% ROI with zero profitable trades. A single losing trade on a tiny sample of three executions cannot generate a Sharpe ratio of -0.85 or a 33.28% drawdown without catastrophic risk parameters. The strategy lacks any predictive edge, as a 0% win rate confirms the logic is fundamentally flawed for this asset class. We must discard this configuration immediately and re-evaluate the entry filters or move to a different timeframe. Proceeding with live capital would be reckless given the total absence of positive performance metrics.

ADDITIONAL METRICS

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