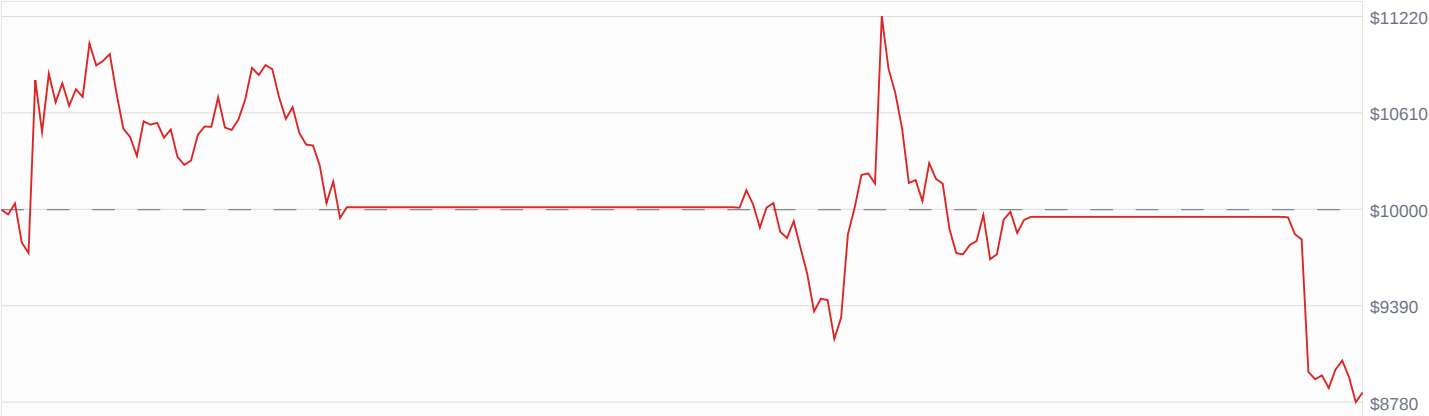




Backtest #27661 · META · EVO_EVOEVOEVOE_v2027

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest on META produced negative returns with a Sharpe of -0.45 and a 21.75% drawdown. Only three trades were executed, yielding a 33.3% win rate. The tiny sample size renders these statistics statistically insignificant. The strategy failed to capture upside while suffering substantial losses. Immediate next step: expand the backtest window and increase trade volume for valid confidence.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31