



Backtest #27669 · META · EVO_EVOEVOEVOE_v2032

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

The strategy failed to capture value in META with a -11.62% ROI and -0.45 Sharpe, indicating poor risk-adjusted performance. A 33.3% win rate across only 3 trades yields zero statistical confidence, making the 21.75% max drawdown dangerously unvalidated. The sample size is too small to distinguish skill from variance, rendering the results noise rather than signal. You must expand the dataset to at least 100 trades before trusting any edge.

ADDITIONAL METRICS

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