



Backtest #44244 · META · EVO_EVOEVOEVOE_v2068

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 suffered significant capital erosion with an ROI of negative eleven point six two percent and a Sharpe ratio of negative zero point four five. A win rate of thirty three percent alongside a twenty one point seven five percent max drawdown indicates poor risk management. Statistical confidence is negligible due to the extremely small sample size of only three trades. The next step is to expand the backtesting period to gather a larger dataset before evaluating signal validity.

ADDITIONAL METRICS

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