



Backtest #44835 · META · EVO_EVOEVOEVOE_v2158

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 generate alpha on META, posting an 11.62% loss and a negative 0.45 Sharpe ratio. With only three trades, the 33.3% win rate lacks statistical significance, making performance metrics unreliable. The 21.75% drawdown indicates poor risk controls during losing streaks. Next, extend the backtest period to at least 100 trades to establish statistical confidence before further optimization.

ADDITIONAL METRICS

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