



Backtest #45275 · META · EVO_EVOEVOEVOE_v2355

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 negative eleven percent return and suboptimal Sharpe ratio indicate this strategy failed to capture alpha in META. With only three trades, the thirty-three percent win rate lacks statistical significance, rendering the twenty-two percent drawdown potentially an outlier rather than a structural flaw. The small sample size prevents reliable inference about true risk-adjusted performance. Next, extend the backtest period to at least fifty trades to establish a valid baseline for signal accuracy before optimizing parameters.

ADDITIONAL METRICS

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