



Backtest #44837 · 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 produced a negative return of 11.62% with a poor Sharpe ratio of -0.45, indicating consistent losses relative to volatility. A win rate of just 33.3% over only three trades provides statistically insignificant evidence of skill, as the sample size is far too small to distinguish signal from noise. The 21.75% max drawdown further confirms weak risk controls, as the position sizing allowed substantial capital erosion before any recovery. Next, expand the backtest to a minimum of 100 trades across multiple market regimes to establish statistical confidence before any 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