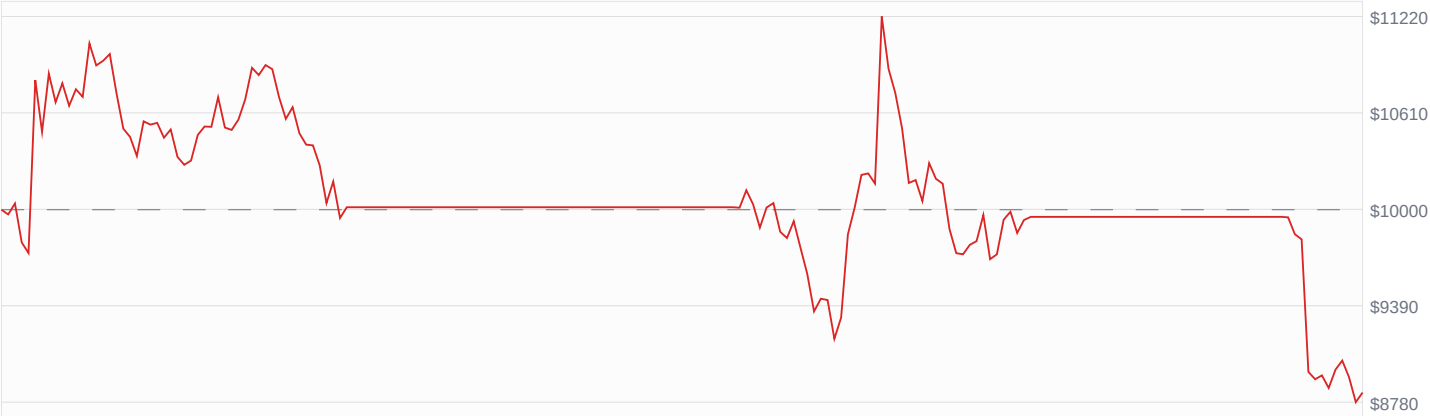




Backtest #1913 · META · EVO_EVOWEBIDEA_v298

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 backtest on META with EVO_EVOWEBIDEA_v298 is deeply broken: a -11.62% ROI and -0.45 Sharpe ratio confirm the strategy is destroying capital, not generating alpha. A 33.3% win rate on just 3 trades offers zero statistical significance, meaning the 21.75% max drawdown is likely noise rather than a reliable signal of risk. You cannot trust any edge with a sample size this small. The immediate next step is to run a walk-forward robustness check with 100+ trades to separate signal from variance; until then, do not deploy this bot live.

ADDITIONAL METRICS

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