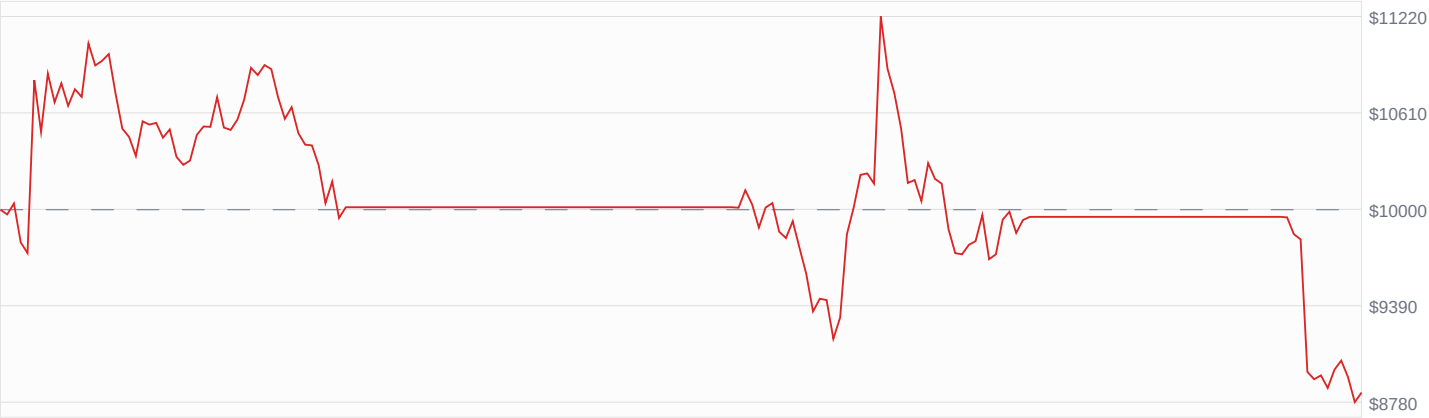




Backtest #34579 · META · EVO_WEBIDEA_v1608

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 EVO_WEBIDEA_v1608 strategy on META failed significantly, delivering an -11.62% ROI with a negative Sharpe ratio of -0.45, indicating a losing trend. With only three trades executed, the statistical confidence is negligible, rendering the 33.3% win rate and 21.75% drawdown insufficient for definitive conclusions. The strategy appears overly sensitive to current volatility, failing to capture meaningful alpha in this environment. A necessary next step is to backtest with expanded parameters across multiple market cycles to validate robustness beyond this small sample.

ADDITIONAL METRICS

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