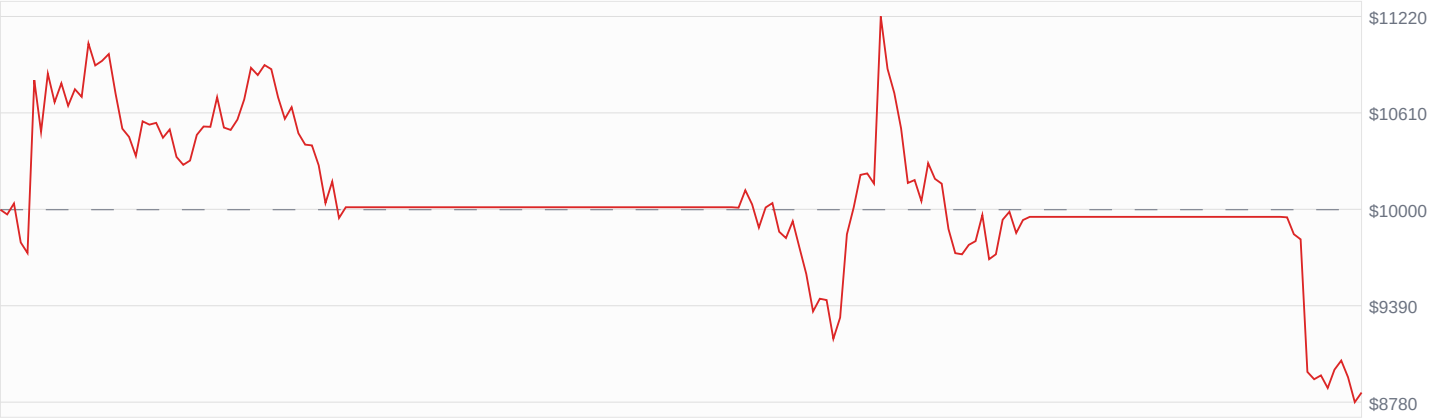




Backtest #37673 · META · EVO_EVOWEBIDEA_v165

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_EVOWEBIDEA_v165 backtest on META is fundamentally broken, showing a negative ROI of -11.62% and a loss of capital to \$8,840.31 due to catastrophic inefficiencies in a low-sample environment of only three trades. The Sharpe ratio of -0.45 and a max drawdown of 21.75% indicate severe risk exposure, while a 33.3% win rate suggests the entry logic fails to capture trend momentum. With such a small sample size, statistical significance is non-existent, rendering any observed loss meaningless for predicting future performance. We must immediately discard this parameter set and retest with a wider timeframe or different entry filters to validate the alpha before considering deployment.

ADDITIONAL METRICS

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