



Backtest #39055 · META · EVO_WEBIDEA_v979

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_v979 strategy failed on META, delivering an 11.62% loss across only three trades. A 33.3% win rate and 21.75% drawdown indicate severe underperformance and high instability in this regime. The negative Sharpe ratio confirms the strategy generated inferior returns per unit of risk compared to a risk-free asset. Statistical confidence is negligible given the extremely small sample size, making any performance attribution speculative. We must discard this parameter set and retest with tighter stop losses or a different moving average crossover threshold.

ADDITIONAL METRICS

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