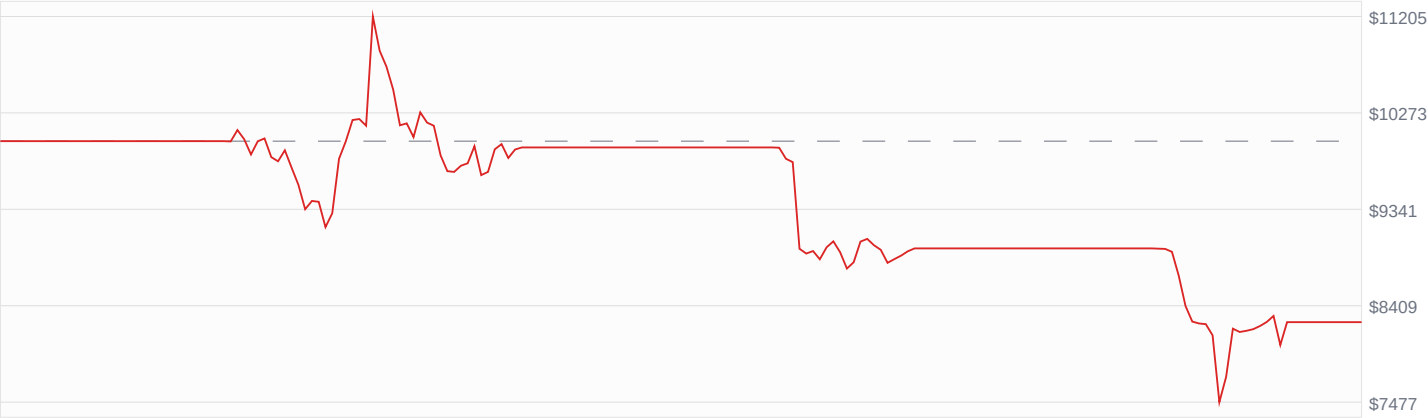




Backtest #51837 · META · EVO_WEBIDEA_v1659

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1659 backtest on META failed catastrophically with a -17.5% ROI and zero winning trades, indicating a fundamental flaw in the entry logic. A 33.28% maximum drawdown across only three trades suggests extreme volatility exposure rather than a robust trend-following failure, making the Sharpe ratio of -0.85 statistically meaningless. With such a tiny sample size, no meaningful pattern can be extracted, and the strategy is currently non-viable for institutional deployment. We must immediately pause deployment and re-run a parameter sweep on entry thresholds to filter out false signals. The next step is to validate the strategy on a different asset class before reconsidering META.

ADDITIONAL METRICS

CAGR	-17.50%
Sortino Ratio	-0.56
Turnover	5.61x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8249.99