



Backtest #56491 · META · EVO_WEBIDEA_v105

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_v105 strategy on META failed catastrophically, losing 17.5% capital across only three trades with a zero win rate and a 33.3% peak drawdown. Such a tiny sample size provides zero statistical confidence, rendering the negative Sharpe ratio of -0.85 meaningless for live deployment. The strategy clearly lacks robustness, as it missed all market opportunities while suffering severe losses on the few attempts it made. Before considering any re-optimization, the signal logic must be overhauled to avoid total capital erosion on such high-volatility assets.

ADDITIONAL METRICS

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