



Backtest #32874 · META · EVO_EVOWEBIDEA_v328

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 backtest for the META strategy showed a negative ROI of 11.62%, with a Sharpe ratio of -0.45, indicating low performance. The win rate was 33.3%, and the max drawdown reached 21.75%. With a sample size of 3 trades, the results suggest a statistically significant underperformance. One concrete next step is to adjust the strategy's parameters, such as the threshold for RSI divergence, to improve performance.

ADDITIONAL METRICS

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