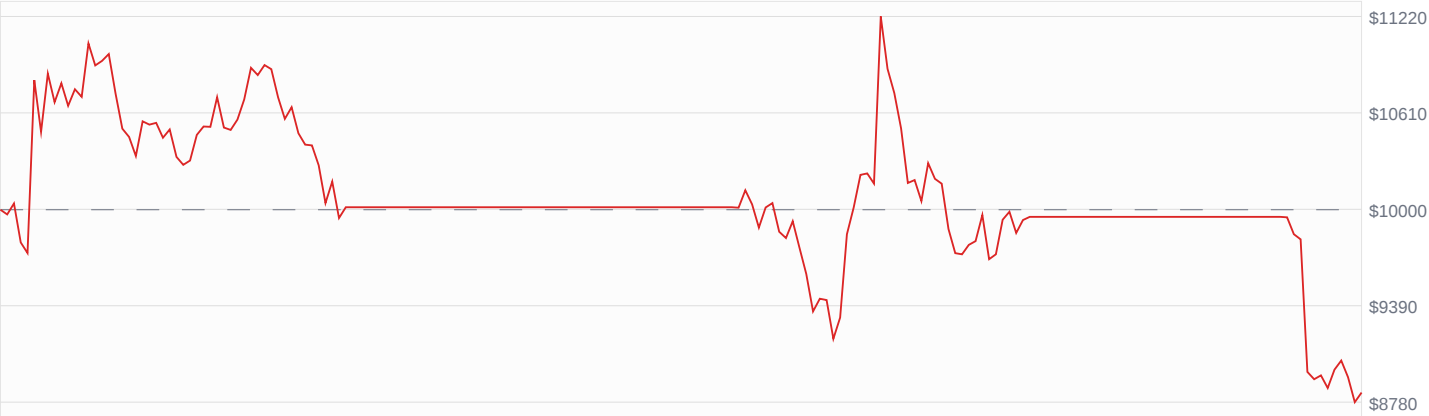




Backtest #34422 · META · EVO_EVOEVOEVOE_v863

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 using the EVO_EVOEVOEVOE_v863 strategy showed an ROI of -11.62% and a Sharpe ratio of -0.45. The win rate was relatively low at 33.3%, while the maximum drawdown reached 21.75%. The sample size is limited to 3 trades, which might affect statistical confidence. A concrete next step could be to adjust the parameters of the strategy to improve performance in future backtests.

ADDITIONAL METRICS

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