



Backtest #2137 · RDN · EVO_EVOEVOEVOE_v1749

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest shows a -7.07% loss with a -0.40 Sharpe and only a 20% win rate across 5 trades, indicating severe underperformance and high drawdown. The tiny sample size of 5 trades provides virtually no statistical confidence, making results indistinguishable from noise. The strategy likely overfitted to a single regime rather than capturing a durable edge. A concrete next step is expanding the walk-forward analysis across multiple market regimes to validate robustness before any further consideration.

ADDITIONAL METRICS

CAGR	-7.07%
Sortino Ratio	-0.28
Turnover	9.28x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9295.98