



Backtest #23788 · RDN · EVO_EVOEVOEVOE_v1811

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

The strategy failed, yielding a -7.07% ROI and -0.40 Sharpe ratio on just five trades. The 20% win rate and 15.29% max drawdown indicate poor risk management and high volatility relative to returns. Statistical significance is virtually nonexistent given the tiny sample size. This result is likely noise rather than a robust signal. Refine entry logic before re-running with larger data.

ADDITIONAL METRICS

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