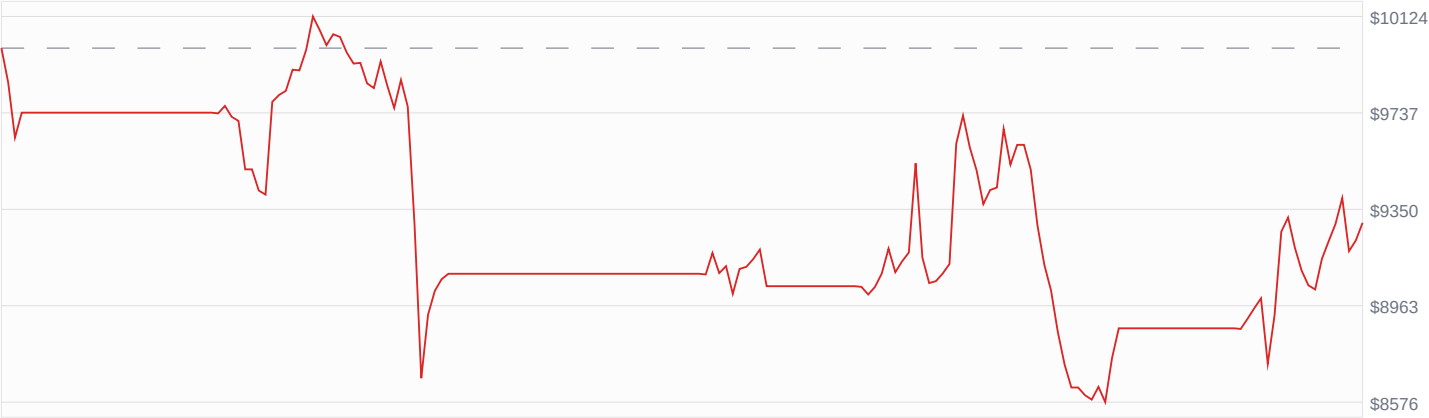




Backtest #2430 · RDN · EVO_GG1RSISNIP_v1103

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 lost 7.07% with a Sharpe of -0.40 and a 15.29% drawdown. A 20% win rate across only 5 trades provides statistically meaningless confidence; results are dominated by noise. The large drawdown per trade suggests inadequate position sizing or stops. Next, expand the backtest window and enforce a minimum 50-trade sample before trusting any signal logic.

ADDITIONAL METRICS

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