



Backtest #27535 · RDN · EVO_EVOEVOEVOE_v542

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 underperformed with a -7.07% ROI and -0.40 Sharpe, revealing a critical 20% win rate against a severe 15.29% max drawdown. Statistical confidence is negligible given only five total trades, making results indistinguishable from random noise. The capital erosion to \$9,295.98 signals flawed signal logic or inadequate risk controls rather than temporary market noise. Immediate next step: expand the backtest window to capture sufficient sample size for meaningful statistical significance. Until then, this strategy remains unproven and unsuitable for live deployment.

ADDITIONAL METRICS

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