



Backtest #27765 · RDN · EVO_EVOEVOEVOE_v610

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 shows a -7.07% loss with a -0.40 Sharpe and 15.29% drawdown, but the 5-trade sample yields zero statistical confidence. A 20% win rate is statistically indistinguishable from random noise at this size. The drawdown exceeds the absolute loss, indicating large losers overwhelmed the few wins. Next step: expand the backtest range to 100+ trades before evaluating viability.

ADDITIONAL METRICS

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