



Backtest #27862 · RDN · EVO_EVOEVOEVOE_v667

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 -0.40 Sharpe and 15.29% drawdown. A 20% win rate across only five trades provides negligible statistical confidence, reflecting noise rather than edge. The negative expectancy confirms structural failure, not a temporary drawdown. Next step: retire this configuration and audit the signal logic to raise win rate or tighten the stop-loss before any further testing.

ADDITIONAL METRICS

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