



Backtest #27937 · RDN · EVO_GG1RSISNIP_v360

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 yielded a -7.07% loss with a -0.40 Sharpe ratio, indicating no risk-adjusted edge. A 20% win rate across only five trades renders results statistically insignificant and prone to noise. The 15.29% max drawdown exceeds typical tolerances for such a small sample. Immediate next steps involve expanding the backtest window to hundreds of trades to verify robustness. Do not deploy capital until statistical confidence is established.

ADDITIONAL METRICS

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