



Backtest #3646 · RDN · EVO_GG1RSISNIP_v1382

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 severe alpha erosion with a -7.07% ROI and a -0.40 Sharpe ratio, indicating risk-adjusted underperformance. The 20% win rate across only five trades suggests the edge is statistically insignificant and likely noise. A 15.29% max drawdown is disproportionate to the weak returns, signaling poor risk management. This sample size offers no confidence in the signal's validity. Backtest with more data to validate robustness.

ADDITIONAL METRICS

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