



Backtest #6088 · RDN · EVO_EVOEVOEVOE_v1758

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 underperforms significantly with a negative Sharpe of -0.40 and a massive 15.29% drawdown against a mere 5 trades. A 20% win rate is statistically insignificant given the tiny sample size, rendering the data unreliable for any inference. The negative ROI of -7.07% confirms that the alpha generation fails to overcome transaction costs and slippage. You must reject this model immediately and expand the backtest period to capture varying market regimes for statistical validity.

ADDITIONAL METRICS

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