



Backtest #6094 · 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 failed significantly with a -7.07% ROI and -0.40 Sharpe, indicating poor risk-adjusted performance. A 20% win rate over only five trades lacks statistical confidence, making results likely noise rather than signal. The 15.29% max drawdown further highlights excessive volatility for the returns generated. Immediate next steps involve expanding the sample size to validate edge and refining entry filters to reduce false signals. Do not deploy capital until backtest robustness improves.

ADDITIONAL METRICS

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