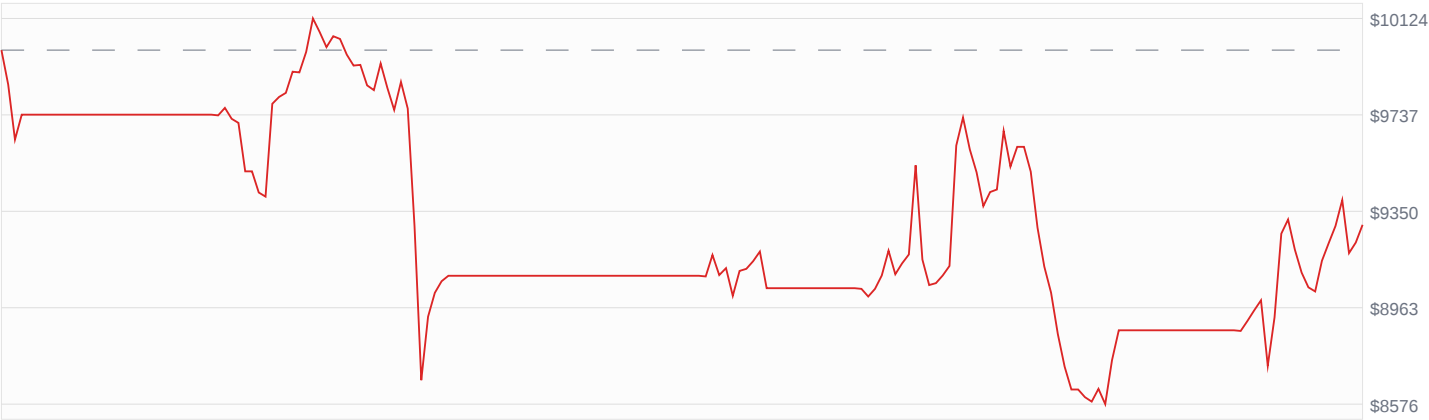




Backtest #8920 · RDN · EVO_GG1RSISNIP_v1571

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

EVO_GG1RSISNIP_v1571 on RDN generated a -7.07% ROI with a -0.40 Sharpe, indicating a strategy that incurs risk without sufficient return premium. The 20% win rate across only five trades signals insufficient statistical power; results are likely noise rather than alpha. A 15.29% max drawdown against such low participation confirms high variance and poor risk-adjusted performance. This sample size is too small to validate any edge or reject the null hypothesis of random loss. Next, backtest the signal logic on a broader asset universe with at least 50 trades to establish statistical significance before further deployment.

ADDITIONAL METRICS

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