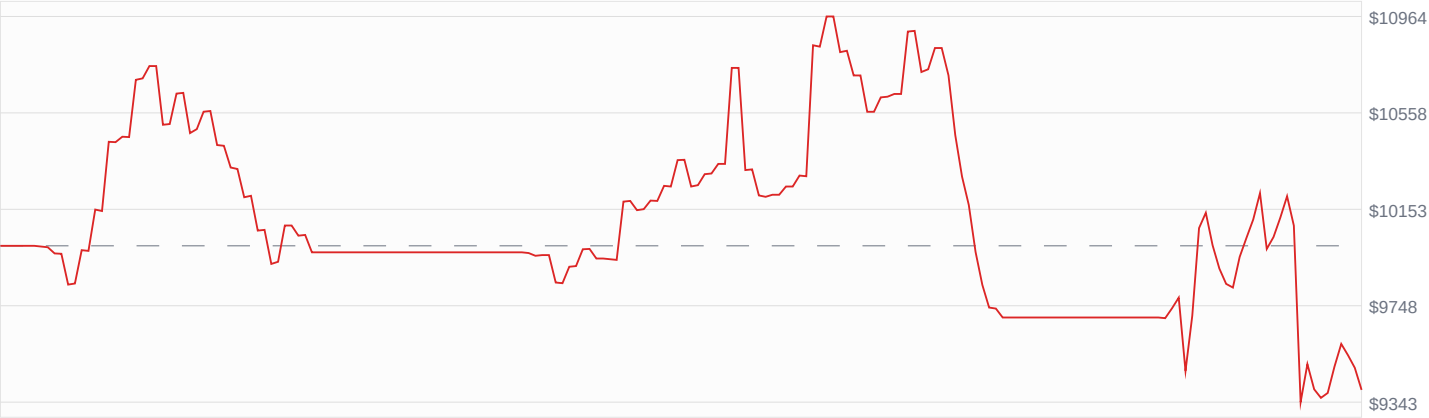




Backtest #33676 · RDN · EVO_EVOEVOE_v587

ROI	Sharpe	Win Rate	Max Drawdown
-6.08%	-0.34	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v587 backtest on RDN failed catastrophically with a 6.08% loss, zero winning trades, and a Sharpe ratio of -0.34, indicating a completely ineffective signal logic over the sample period. With only three executed trades, the statistical confidence is negligible, rendering the 14.78% maximum drawdown a statistically insignificant outlier rather than a robust risk metric. The strategy appears overly sensitive to market conditions or flawed entry parameters, as evidenced by the inability to generate a single profitable position. Before re-deploying, we must expand the backtest window and vary initial capital to validate whether this is a structural flaw or a temporary regime failure. The immediate next step is to isolate

ADDITIONAL METRICS

CAGR	-6.08%
Sortino Ratio	-0.28
Turnover	5.87x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9394.76