



Backtest #37421 · RDN · EVO_EVOGG1RSIS_v439

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The RDN backtest for EVO_EVOGG1RSIS_v439 failed catastrophically with a -5.59% return and zero winning trades, indicating a total inability to capture favorable market conditions. A max drawdown of 14.78% across only three trades suggests the strategy is highly fragile and lacks statistical significance to draw meaningful conclusions. Such a small sample size renders the negative Sharpe ratio of -0.31 unreliable, as the results could easily be noise rather than a systemic flaw. The core issue likely stems from parameters that are too restrictive for the current volatility, causing the bot to miss entry signals entirely. Immediate next steps involve widening stop-loss thresholds and testing on a broader timeframe before re-evaluating viability.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84