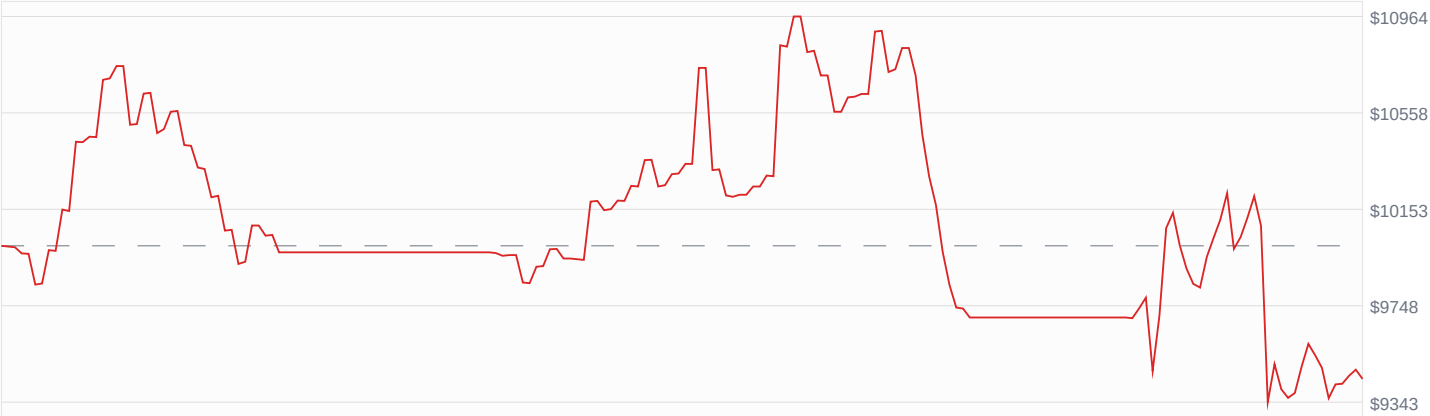




Backtest #38450 · RDN · EVO_EVOEVOE_v538

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_EVOEVOE_v538 failed catastrophically with zero winning trades and negative alpha, indicating severe overfitting or a fundamental regime mismatch. A sample size of three trades is statistically negligible, rendering the -14.78% drawdown and -5.59% ROI meaningless without further validation. The strategy lacks robustness and must be re-engineered with stricter entry filters before retesting on expanded data. Proceed immediately to a parameter sweep to identify if this result is an outlier or a systemic flaw in the logic.

ADDITIONAL METRICS

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