



Backtest #38625 · RDN · EVO_EVOEVOE_v604

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_v604 failed completely with zero wins and a negative Sharpe ratio, indicating the strategy is currently unprofitable. Such a small sample of three trades lacks statistical significance, rendering the -5.59% loss and 14.78% drawdown unreliable for long-term risk assessment. The model likely overfitted to noise or entered a prolonged drawdown period not representative of future performance. Before redeploying capital, the team must retest the logic on extended historical data and adjust entry filters to avoid these specific failure modes.

ADDITIONAL METRICS

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