



Backtest #38660 · RDN · EVO_EVOEVOEVOE_v626

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_EVOEVOEVOE_v626 reveals a fundamentally broken strategy with a negative 5.59 percent return and a 0.0 percent win rate. A negative 0.31 Sharpe ratio confirms that losses significantly outweigh any potential gains, while the 14.78 percent max drawdown indicates poor risk control. Statistically, only three trades provide near-zero confidence, making these results pure noise rather than signal. The primary failure is the complete inability to capture positive price action, likely due to overly restrictive entry conditions or adverse market timing. The immediate next step is to discard this configuration and rebuild the entry logic using broader volatility filters to ensure the bot can actually execute profitable

ADDITIONAL METRICS

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