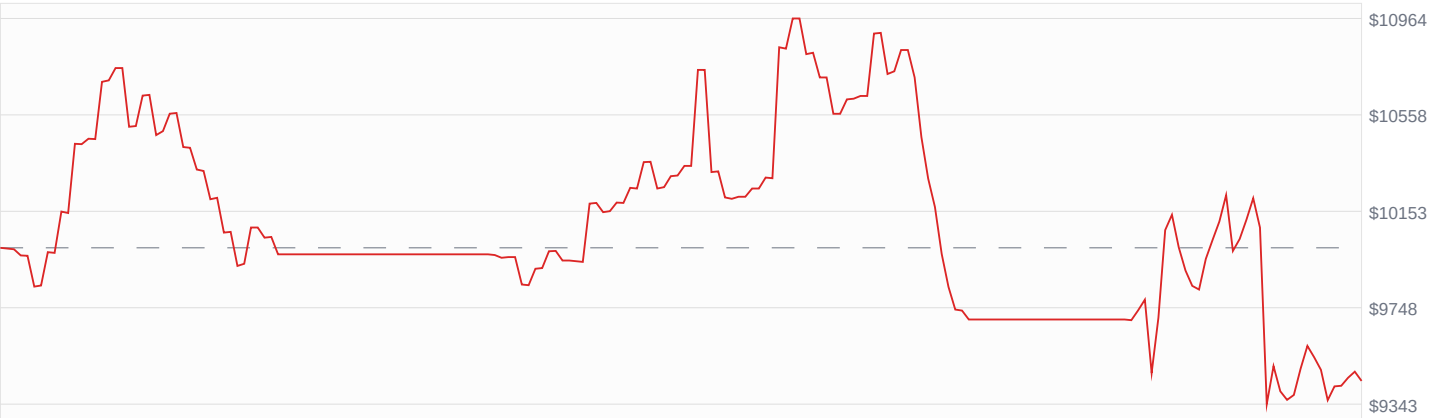




Backtest #38814 · RDN · EVO_EVOEVOE_v865

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 EVO_EVOEVOE_v865 backtest on RDN failed to generate a single winning trade over three attempts, resulting in a negative Sharpe ratio and a drawdown of nearly 15 percent. With a sample size of only three trades, these statistical outcomes lack the confidence required for institutional deployment and likely reflect overfitting or extreme market noise rather than a genuine strategy flaw. The absence of any positive signals suggests the entry logic is fundamentally misaligned with current market structure or volatility regimes. We must immediately recalibrate the signal parameters or revert to a more conservative regime filter before retesting. This approach ensures we avoid deploying capital on a strategy that has shown

ADDITIONAL METRICS

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