



Backtest #38815 · RDN · EVO_EVOEVOEVOE_v685

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_EVOEVOEVOE_v685 strategy on RDN failed completely with zero winning trades and a negative Sharpe ratio of -0.31, indicating a severe loss of statistical significance due to the extremely low sample size of only three trades. A maximum drawdown of 14.78% suggests the entry logic or stop-loss placement was ineffective during this specific period, and the -5.59% ROI reflects a capital erosion that cannot be extrapolated without more data. We must treat these results as anecdotal rather than predictive because the strategy lacks the historical depth to prove robustness or risk-adjusted performance. The next logical step is to run a walk-forward analysis or expand the backtest window to verify if these losses are specific to recent market

ADDITIONAL METRICS

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