



Backtest #46028 · RDN · EVO_EVOEVOEVOE_v766

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 strategy failed to generate alpha, posting a negative five percent fifty-nine percent ROI and a negative Sharpe ratio of zero point three one. With only three total trades and a zero percent win rate, the sample size is statistically insufficient to validate any edge or signal reliability. The fourteen percent seventy-eight percent drawdown highlights severe downside risk without corresponding upside participation. The primary failure is the lack of profitable executions, indicating the entry logic is fundamentally misaligned with current price action. Next, conduct a rigorous parameter sensitivity analysis to identify why no trades closed in profit before considering further deployment.

ADDITIONAL METRICS

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