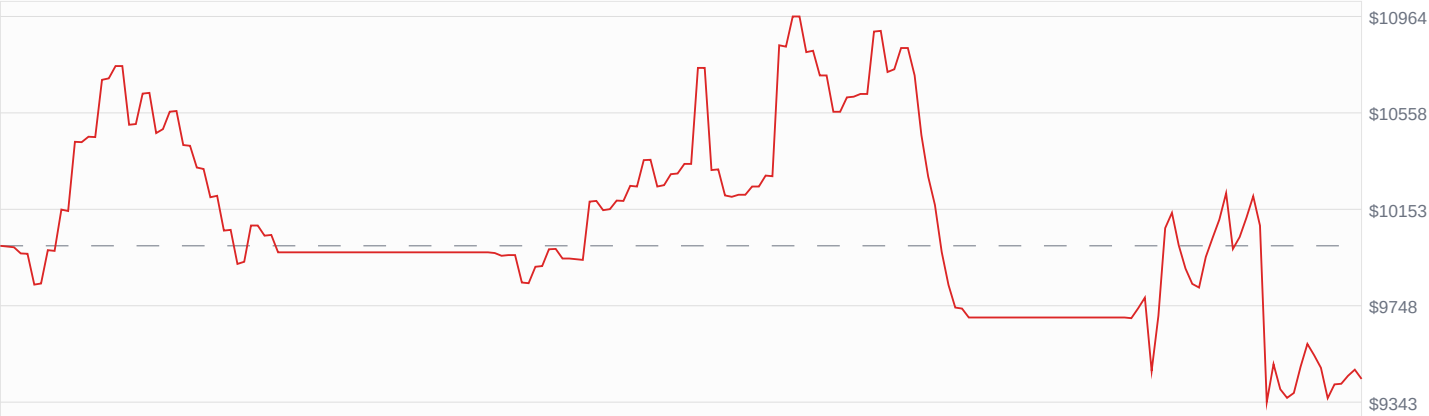




Backtest #47311 · RDN · EVO_WEBIDEA_v1557

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_WEBIDEA_v1557 backtest on RDN failed to generate a single winning trade, resulting in a -5.59% loss and a negative Sharpe ratio of -0.31, indicating a severe lack of statistical validity due to only three executed trades. With a maximum drawdown of 14.78% and zero win rate, the strategy logic likely misaligns with current market volatility or requires fundamental parameter recalibration. The sample size is insufficient to determine robustness, so the negative performance cannot be attributed to a consistent edge rather than random noise. We must immediately inspect the signal generation logic and adjust entry filters before re-running the simulation with expanded parameters.

ADDITIONAL METRICS

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