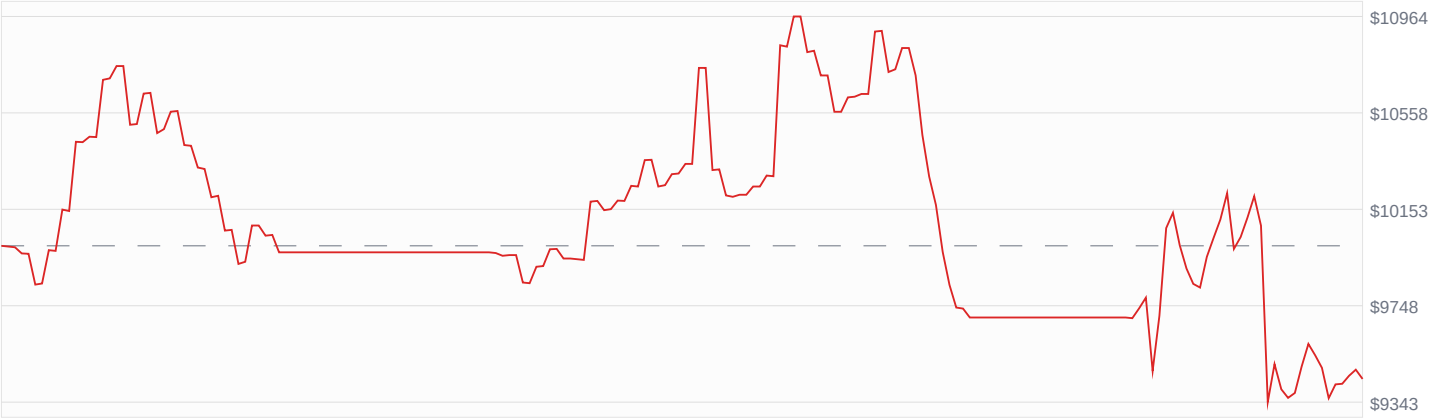




Backtest #47964 · RDN · EVO_EVOEVOEVOG_v1680

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_EVOEVOEVOG_v1680 backtest on RDN failed catastrophically with a zero percent win rate and negative alpha, indicating a strategy fundamentally misaligned with current market conditions. Such a sample size of three trades provides no statistical confidence, rendering the Sharpe ratio of -0.31 and the 14.78 percent drawdown unrepresentative of long-term viability rather than a random outlier. The strategy lost capital immediately, suggesting the entry logic triggers exclusively in adverse price environments that require immediate exits. Before re-deploying, you must rigorously backtest this logic across multiple market regimes to verify if the failure stems from the specific parameter set or a broken core assumption.

ADDITIONAL METRICS

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