



Backtest #49562 · RDN · EVO_WEBIDEA_v73

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_v73 strategy on RDN failed to generate alpha, posting a negative return of 5.59% with a Sharpe ratio of -0.31. The model exhibited a 0% win rate and a maximum drawdown of 14.78%, indicating severe downside risk without any offsetting gains. Statistical confidence is negligible given only three total trades, making these results insufficient to validate or reject the hypothesis. The primary weakness is the complete lack of positive expectancy in the signal logic. The immediate next step is to conduct a deep-dive into the entry and exit conditions to identify why the strategy failed to capture any profitable moves.

ADDITIONAL METRICS

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