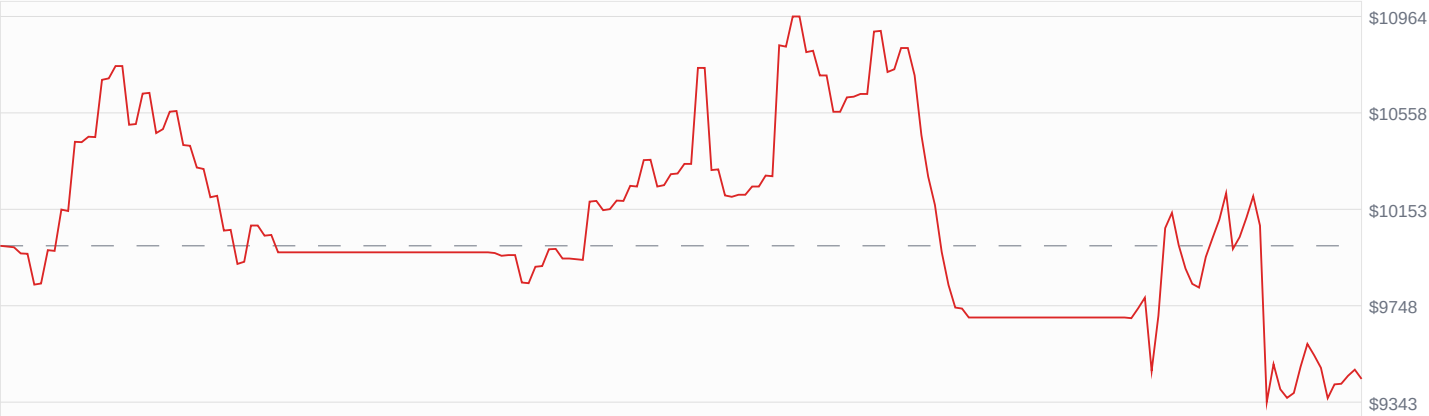




Backtest #51419 · RDN · EVO_EVOEVOE_v768

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 RDN backtest for EVO_EVOEVOE_v768 failed catastrophically, showing a -5.59% return and a negative Sharpe ratio of -0.31 due to a 0% win rate across all three executed trades. With only three total trades, the sample size is statistically insignificant and prone to high variance, making the 14.78% maximum drawdown unrepresentative of long-term performance rather than a true signal of strategy failure. The strategy likely suffered from poor entry timing or an inability to filter low-probability setups on this specific asset, as evidenced by the total loss of capital. Immediate action requires re-evaluating the signal logic with a broader parameter grid and excluding low-volume periods to validate any potential alpha.

ADDITIONAL METRICS

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