



Backtest #51880 · RDN · EVO_EVOEVOEVOE_v856

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_EVOEVOEVOE_v856 backtest on RDN failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -0.31. With only three total trades executed, the sample size is statistically insignificant, rendering any observed drawdown of 14.78% unreliable as a performance metric. The strategy clearly underperformed in this specific market environment, likely due to poor entry timing or overfitting to noise. Before redeploying capital, you must run a significantly longer backtest and adjust the signal logic to improve the win rate. Do not trade this version live until statistical validity is restored.

ADDITIONAL METRICS

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