



Backtest #56479 · RDN · EVO_EVOEVOE_v2165

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_v2165 failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating a complete lack of alpha generation. Statistical significance is impossible to assess with only three executed trades, rendering the -5.59% loss and 14.78% drawdown purely noise rather than a robust trend. The strategy logic likely misinterpreted market microstructure or entered positions during adverse volatility, suggesting the signal thresholds are too aggressive for this ticker. Immediate next step involves re-running the simulation with tightened entry filters and a higher minimum trade count requirement before deploying live capital.

ADDITIONAL METRICS

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