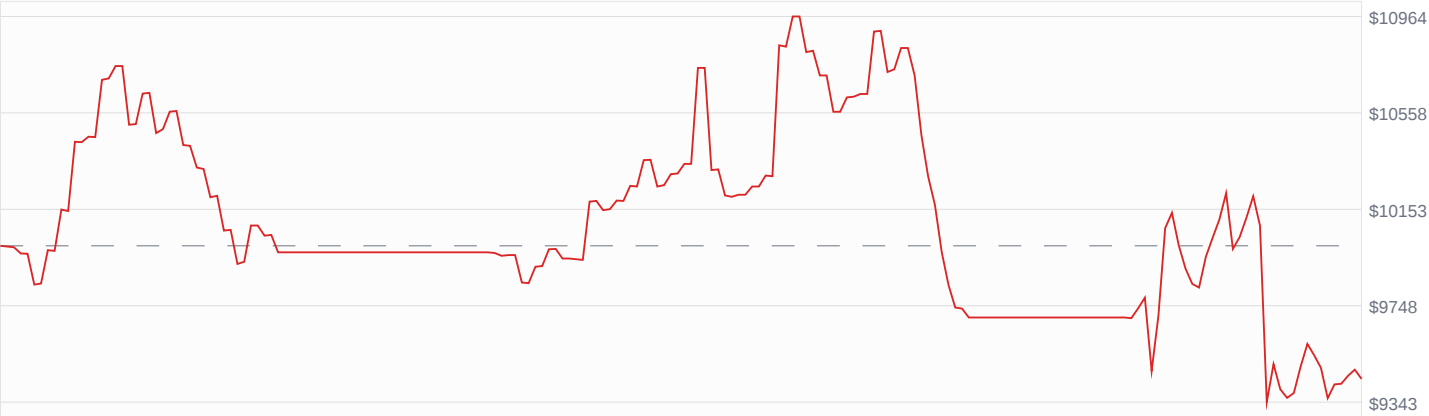




Backtest #45318 · RDN · EVO_EVOEVOE_v2361

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_v2361 is unprofitable with a negative Sharpe ratio and zero winning trades, indicating severe parameter misalignment. Only three executed trades provide statistically insufficient data to confirm the strategy's failure, making the -14.78% drawdown an outlier rather than a trend. Given the sample size, we cannot yet conclude the strategy is broken, but current parameters are clearly ineffective in this regime. We must run a robustness check across multiple market conditions or pivot to a different technical indicator configuration.

ADDITIONAL METRICS

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