



Backtest #51130 · RDN · EVO_EVOEVOEVOE_v538

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_v538 backtest on RDN failed catastrophically with zero winning trades and a -5.59% return, rendering the negative Sharpe ratio and 14.78% drawdown statistically meaningless due to only three total trades. Such a minuscule sample size cannot validate the strategy or confirm any specific market inefficiency, as the results likely reflect random noise rather than a systematic flaw. While the capital erosion suggests the entry logic is poorly calibrated to current volatility, the data is too sparse to pinpoint the exact failure mode with confidence. The immediate next step is to execute a broader parameter sweep or backtest over a longer historical window to accumulate sufficient trade volume for a robust analysis.

ADDITIONAL METRICS

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