



Backtest #51342 · RDN · EVO_EVOEVOEVOE_v604

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_v604 backtest on RDN failed catastrophically, losing 5.59% on a negligible sample of three trades with zero wins and a negative Sharpe ratio of -0.31. Such a tiny dataset provides statistically insignificant results, rendering the 14.78% drawdown an unreliable predictor of future performance rather than a robust risk metric. The strategy clearly lacks a valid edge in this specific regime and cannot be deemed profitable without a significantly larger historical sample to validate signal logic. Next steps require re-running the test with extended historical data or adjusting entry filters to avoid these specific failure modes. We must treat these numbers as a diagnostic warning of structural flaws, not a definitive verdict

ADDITIONAL METRICS

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