



Backtest #51417 · RDN · EVO_EVOEVOE_v666

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_v666 failed entirely, producing a 0% win rate and a -5.59% ROI across only three trades. With such a negligible sample size, the statistical noise completely overshadows any potential signal, rendering the -0.31 Sharpe ratio meaningless. The strategy generated a sharp 14.78% drawdown before terminating, indicating a severe lack of risk control or adverse market conditions. Given the zero successful executions, the current parameters are statistically invalid and require immediate recalibration. We must expand the backtest period and adjust entry filters to gather sufficient data before attempting live deployment.

ADDITIONAL METRICS

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