



Backtest #55689 · RDN · EVO_EVOEVOE_v2115

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_v2115 is a clear failure, showing a -5.59% ROI and a catastrophic 0.0% win rate across only three trades. With a Sharpe ratio of -0.31 and a maximum drawdown of 14.78%, the strategy lacks statistical validity due to the extremely small sample size. The total loss of capital suggests the entry logic is fundamentally misaligned with current market volatility or liquidity. Immediate next steps must involve reviewing the specific entry triggers and filtering the strategy against higher timeframes before redeployment.

ADDITIONAL METRICS

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