



Backtest #56984 · RDN · EVO_EVOEVOE_v780

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 EVO_EVOEVOE_v780 backtest failed completely with zero winning trades and negative returns, indicating a severe flaw in the entry logic. With only three trades executed, statistical significance is nonexistent, rendering the negative Sharpe ratio and 14.78% drawdown unreliable indicators of true strategy failure. The model likely overfitted to noise or failed to filter false breakouts in this specific market regime. We must broaden the sample size by running a walk-forward analysis on a larger dataset before deploying any capital.

ADDITIONAL METRICS

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