



Backtest #45024 · RDN · EVO_WEBIDEA_v2101

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_WEBIDEA_v2101 backtest on RDN shows a statistically insignificant failure, given only three trades generated a -5.59% ROI and 0% win rate. A -0.31 Sharpe ratio and 14.78% max drawdown indicate that the signal logic likely failed to filter false breakouts during this specific sample. We cannot extrapolate this performance to future periods without expanding the dataset, as the current sample size lacks the power to confirm the strategy's robustness. The next step is to backtest the same logic over a wider historical range with tighter entry filters to validate whether the low win rate is a parameter issue or a regime mismatch.

ADDITIONAL METRICS

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