



Backtest #51311 · RDN · EVO_EVOEVOE_v829

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_EVOEVOE_v829 backtest on RDN reveals a catastrophic failure with a 0% win rate and negative Sharpe ratio, indicating the strategy systematically loses capital. With only three trades executed, the statistical sample is insufficient to confirm a permanent strategy flaw versus a transient market anomaly. The 14.78% maximum drawdown suggests excessive volatility exposure that the current risk parameters failed to mitigate. We must expand the backtest horizon to 100 days or more to validate whether this underperformance is structural or noise. The immediate next step is to disable the bot and redesign the signal logic to filter out low-probability entry conditions before retesting.

ADDITIONAL METRICS

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