



Backtest #51627 · RDN · EVO_EVOEVOEVOE_v1943

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_EVOEVOEVOE_v1943 strategy on RDN failed catastrophically, losing over five percent with a zero percent win rate across only three trades. A maximum drawdown of fourteen percent and a negative Sharpe ratio indicate severe underperformance relative to risk, likely stemming from overfitting or extreme market noise. Such a small sample size renders any statistical conclusion unreliable, as the results reflect a single bad event rather than a systemic flaw. The strategy requires immediate parameter re-optimization or a complete logic overhaul before deployment. Focus next on increasing the backtest horizon to validate robustness across different market regimes.

ADDITIONAL METRICS

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