



Backtest #55736 · RDN · EVO_EVOEVOE_v2249

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_v2249 failed catastrophically with zero wins and a negative Sharpe, indicating the strategy logic is fundamentally misaligned with current market conditions. With only three trades executed, the statistical sample is too small to draw reliable conclusions about the strategy's long-term viability. The 14.78% drawdown suggests excessive risk exposure that warrants an immediate review of entry filters and stop-loss placement. We must halt deployment and run a parameter optimization study on a broader dataset before reconsidering implementation.

ADDITIONAL METRICS

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