



Backtest #47397 · RDN · EVO_EVOEVOEVOE_v645

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 strategy on RDN failed catastrophically with a 5.59% loss and zero winning trades, indicating a complete mismatch between signal logic and market dynamics. The negative Sharpe of -0.31 and 14.78% drawdown confirm that the risk profile is unsustainable for any institutional allocation. With only three trades executed, the sample size is statistically insignificant and precludes any reliable assessment of strategy robustness. The primary failure likely stems from overfitting to noise or an invalid entry condition for the current RDN volatility regime. The immediate next step is to expand the backtest window and increase trade frequency to validate whether the logic holds under broader market conditions.

ADDITIONAL METRICS

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