



Backtest #50230 · RDN · EVO_EVOEVOEVOE_v1885

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_v1885 strategy on RDN failed catastrophically, delivering a -5.59% loss with a 14.78% drawdown across only three trades, resulting in a Sharpe ratio of -0.31. A zero win rate suggests the entry logic fundamentally misidentified market structure, likely executing during adverse trends or volatility spikes. With such a tiny sample size, these results lack statistical significance, but the directional loss confirms a severe flaw in the current signal generation. You must immediately re-evaluate the strategy's filters to prevent further capital erosion before any live deployment. The next step is a rigorous parameter optimization to identify a robust configuration that can withstand regime changes.

ADDITIONAL METRICS

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