



Backtest #27922 · RDN · EVO_EVOEVOE_v696

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v696 strategy on RDN is fundamentally broken, evidenced by the negative Sharpe ratio and a dismal 20% win rate. The 15.29% drawdown on only five trades indicates severe fragility, rendering the results statistically meaningless due to the tiny sample size. The -7.07% ROI confirms the logic fails to generate alpha under current conditions. Immediate deprecation is required as the edge is non-existent. Rebuild the signal core from scratch rather than tuning parameters on this noise.

ADDITIONAL METRICS

CAGR	-7.07%
Sortino Ratio	-0.28
Turnover	9.28x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9295.98