



Backtest #33291 · RDN · EVO_EVOEVOEVOG_v1660

ROI	Sharpe	Win Rate	Max Drawdown
-6.08%	-0.34	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOG_v1660 backtest on RDN is fundamentally broken, delivering a -6.08% ROI with a catastrophic 0% win rate across only three trades. A negative Sharpe ratio of -0.34 combined with a 14.78% drawdown indicates severe parameter instability rather than a valid alpha signal. Such a minimal sample size renders any statistical inference meaningless, likely reflecting overfitting or extreme market noise. Immediate parameter recalibration is required before deploying this logic live to avoid significant capital erosion.

ADDITIONAL METRICS

CAGR	-6.08%
Sortino Ratio	-0.28
Turnover	5.87x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9394.76