



Backtest #33357 · RDN · EVO_EVOEVOEVOG_v1663

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1663 strategy on RDN failed catastrophically with a -6.08% ROI and zero winning trades. Such a tiny sample of three trades renders the Sharpe ratio of -0.34 statistically meaningless and offers no confidence in future performance. The maximum drawdown of 14.78% suggests the system lacks robustness against market volatility. We must immediately broaden the backtest lookback period to validate logic or halt deployment until parameters are optimized.

ADDITIONAL METRICS

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