



Backtest #34029 · RDN · EVO_EVOEVOE_v695

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 RDN backtest for EVO_EVOEVOE_v695 failed catastrophically, delivering a -6.08% loss and zero winning trades. A Sharpe ratio of -0.34 and a 14.78% maximum drawdown indicate a flawed strategy incapable of navigating current volatility. With only three trades executed, the statistical sample is too small to derive any meaningful alpha or confirm strategy efficacy. We must immediately halt deployment and conduct a rigorous parameter sensitivity analysis to identify the root cause of the continuous losses.

ADDITIONAL METRICS

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