



Backtest #38753 · RDN · EVO_EVOEVOEVOE_v678

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_v678 backtest on RDN failed catastrophically, losing 5.59% with a zero win rate and no completed profitable trades. Only three trades occurred, creating a statistically insignificant sample size that prevents any robust inference about the strategy's true performance. A maximum drawdown of 14.78% combined with a negative Sharpe ratio of -0.31 indicates severe risk exposure without reward. The strategy likely suffers from overfitting or flawed logic that requires immediate parameter review before any further deployment. The next step is to increase the lookback period and reduce position sizing to validate if the strategy can survive broader market volatility.

ADDITIONAL METRICS

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