



Backtest #38941 · RDN · EVO_EVOEVOEVOG_v1678

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_EVOEVOEVOG_v1678 backtest on RDN yielded a -5.59% ROI with zero winning trades, indicating a critical failure in entry logic rather than random noise. A Sharpe ratio of -0.31 and a maximum drawdown of 14.78% across only three trades confirm that the sample size is statistically insignificant to derive any robust market signal. The strategy suffered a catastrophic 100% loss rate, suggesting the parameters are fundamentally misaligned with current volatility or liquidity conditions. We must reject this configuration immediately and avoid further deployment until the signal manifest is rewritten with stricter stop-loss logic.

ADDITIONAL METRICS

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