



Backtest #45651 · RDN · EVO_EVOEVOEVOG_v509

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_v509 backtest on RDN failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -0.31. With only three trades executed, the statistical sample size is insufficient to draw firm conclusions about strategy viability. The maximum drawdown of 14.78% indicates significant exposure to risk during this specific market regime. Further analysis is required to determine if these losses stem from poor parameter selection or a fundamental strategy flaw. The next step involves running a stress test against historical volatility spikes to validate robustness before any live deployment.

ADDITIONAL METRICS

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