



Backtest #50260 · RDN · EVO_EVOEVOEVOE_v1977

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_v1977 strategy on RDN failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating severe underperformance relative to risk. Statistical confidence is negligible due to a sample size of only three trades, rendering the -5.59% drawdown and 14.78% peak loss highly volatile and not representative of long-term behavior. The complete loss of profit potential suggests the entry logic is fundamentally misaligned with current RDN market conditions or volatility regimes. Immediate action requires halting deployment and conducting a rigorous regime analysis to identify the specific market states triggering these losses. A concrete next step is to expand the backtest window to include

ADDITIONAL METRICS

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