



Backtest #51286 · RDN · EVO_EVOGG1RSIS_v439

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 RDN backtest for EVO_EVOGG1RSIS_v439 failed catastrophically, yielding a -5.59% ROI with zero winning trades and a -0.31 Sharpe ratio. With only three trades executed, the sample size is statistically insignificant and prone to high variance, rendering the -14.78% drawdown unrepresentative of long-term performance. The strategy likely suffered from severe overfitting or a complete regime break in the current market structure, as indicated by the lack of positive signals. Immediate recalibration of entry logic and a broader test across multiple assets are required before redeployment.

ADDITIONAL METRICS

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