



Backtest #51923 · RDN · EVO_EVOEVOE_v865

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_EVOEVOE_v865 strategy failed completely on RDN with zero wins and a sharp negative Sharpe, indicating severe underperformance. A maximum drawdown of 14.78% across only three trades suggests the sample size is too small to draw statistically significant conclusions yet. This outcome likely stems from a mismatch between the strategy's logic and current market volatility rather than a fundamental flaw in the code. We must increase the backtesting window to gather more data points before optimizing parameters or redeploying capital. The immediate next step is to run a longer historical simulation to validate if this loss is an anomaly or a systemic risk.

ADDITIONAL METRICS

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