



Backtest #53623 · RDN · EVO_EVOVELOCIT_v1530

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_EVOVELOCIT_v1530 strategy on RDN failed catastrophically, recording zero wins and a maximum drawdown of 14.78% across merely three trades. Such a tiny sample size renders the statistical confidence meaningless and the negative Sharpe ratio of -0.31 a clear signal of overfitting or regime mismatch. The strategy appears unable to filter noise, turning three attempts into a -5.59% loss rather than capturing volatility. Immediate action requires widening the backtest window to validate robustness or completely revising the signal logic before live deployment. This approach is currently too fragile to generate reliable alpha in the current market structure.

ADDITIONAL METRICS

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