



Backtest #56101 · RDN · EVO_EVOEVOEVOG_v469

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_EVOEVOEVOG_v469 failed completely with zero winning trades and negative Sharpe, indicating severe overfitting or regime mismatch. Only three trades occurred, rendering the -5.59% ROI and 14.78% drawdown statistically insignificant and untrustworthy for any live deployment. No robust signal logic survived this tiny sample size, confirming the strategy is not yet production ready for this asset. The model must be retrained with stricter filters and expanded data before reconsidering RDN exposure. Next, run a forward walk-forward analysis to validate if the signal logic holds outside this specific historical window.

ADDITIONAL METRICS

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