



Backtest #45941 · RDN · EVO_EVOEVOEVOE_v872

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 strategy failed on RDN, posting a negative 5.59 percent ROI and a 0.0 percent win rate across only three trades. With such a tiny sample, the negative Sharpe ratio of 0.31 and 14.78 percent max drawdown lack statistical significance, making it impossible to distinguish genuine signal decay from random noise. The complete absence of winning positions indicates the entry logic is fundamentally misaligned with current market conditions. The next step is to run a broader backtest across at least fifty additional trades to establish a statistically valid baseline before any further parameter tuning.

ADDITIONAL METRICS

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