



Backtest #56287 · RDN · EVO_EVOEVOEVOE_v548

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_EVOEVOEVOE_v548 strategy on RDN failed catastrophically, delivering a negative ROI and zero winning trades. With only three executed trades, the sample size is statistically insignificant, rendering the negative Sharpe ratio and sharp 14.78% drawdown unrepresentative of long-term performance. We cannot validate the signal logic without expanding the testing window to filter out this specific market noise. The immediate next step is to re-run the backtest with a wider date range and adjusted volatility filters before redeploying capital.

ADDITIONAL METRICS

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