



Backtest #2521 · RDN · EVO_EVOEVOEVOE_v1949

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1949 strategy on RDN generated a -7.07% ROI with a -0.40 Sharpe ratio, reflecting poor risk-adjusted performance. A 20% win rate across only 5 trades provides negligible statistical confidence for strategy viability. The 15.29% max drawdown further underscores the strategy's vulnerability to adverse price movements. Given the extremely limited sample size, observed results are likely driven by noise rather than signal. A concrete next step is to expand the backtest period to increase trade count and validate performance robustness.

ADDITIONAL METRICS

CAGR	-7.07%
Sortino Ratio	-0.28
Turnover	9.28x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9295.98