



Backtest #32663 · RDN · EVO_EVOEVOE_v787

ROI	Sharpe	Win Rate	Max Drawdown
-6.08%	-0.34	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v787 strategy on RDN failed catastrophically, recording a -6.08% ROI and a 0.0% win rate across only three trades, rendering any positive alpha statistically insignificant. A 14.78% maximum drawdown with a Sharpe ratio of -0.34 indicates severe underperformance relative to the risk-free rate, suggesting the signal logic is fundamentally misaligned with current RDN price action. The sample size is critically insufficient to draw robust conclusions, as three data points cannot validate or refute the strategy's theoretical edge. The immediate next step is to adjust entry thresholds or filter for higher volatility regimes before re-testing to avoid compounding losses on a non-viable model.

ADDITIONAL METRICS

CAGR	-6.08%
Sortino Ratio	-0.28
Turnover	5.87x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9394.76