



Backtest #36937 · RDN · EVO_EVOEVOEVOE_v1825

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

A negative ROI of -5.59% with a zero percent win rate confirms this strategy is currently unprofitable on RDN. The Sharpe ratio of -0.31 indicates returns are consistently below the risk-free rate, while the 14.78% drawdown highlights significant capital erosion. With only three total trades, the sample size is statistically insufficient to validate any long-term edge, rendering the results unreliable. The primary failure is the complete lack of positive outcomes, suggesting the entry logic is fundamentally misaligned with current price action. Next, you should extend the backtest period to at least one hundred trades to determine if the negative performance is a statistical anomaly or a structural flaw in the signal.

ADDITIONAL METRICS

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