



Backtest #5090 · RDN · EVO_EVOEVOEVOE_v1917

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_v1917 strategy on RDN yielded a -7.07% ROI with a 20% win rate, indicating severe signal inefficiency. A Sharpe ratio of -0.40 and 15.29% max drawdown confirm poor risk-adjusted performance despite the small loss. Statistical confidence is negligible given only five total trades, making results indistinguishable from noise. The high drawdown relative to returns suggests the strategy failed to capture mean reversion or trend momentum effectively. Next, reduce parameter sensitivity and increase the trade count to validate any structural edge before further optimization.

ADDITIONAL METRICS

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