



Backtest #51797 · RDN · EVO_EVOEVOE_v624

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 RDN backtest for EVO_EVOEVOE_v624 is statistically insignificant, showing zero wins and a total loss of 5.59% on only three trades. The negative Sharpe of -0.31 and 14.78% drawdown confirm the strategy is currently generating pure noise rather than alpha. With such a tiny sample size, these metrics lack any reliable predictive value or confidence interval. We must increase the simulation horizon or adjust parameters before deploying live capital. The immediate next step is to run a longer backtest on a different interval to identify structural flaws.

ADDITIONAL METRICS

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