



Backtest #6048 · RDN · EVO_EVOEVOEVOE_v1740

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_v1740 strategy on RDN yielded a -7.07% ROI with a -0.40 Sharpe ratio, indicating significant value destruction. A mere 5 total trades renders the 20% win rate statistically insignificant, lacking the confidence to validate the logic. The 15.29% max drawdown further confirms high volatility without sufficient risk-adjusted returns. Future iterations must expand the sample size to ensure robustness and reduce variance impact. Until then, this model remains unproven and unsuitable for live capital allocation.

ADDITIONAL METRICS

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