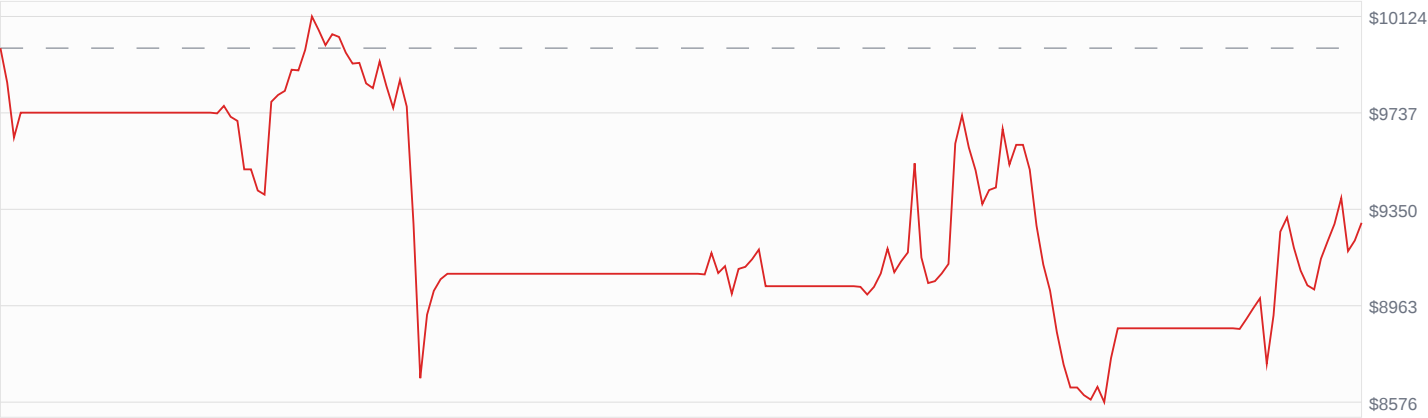




Backtest #9679 · RDN · EVO_EVOEVOEVOE_v1721

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

This backtest on RDN via strategy EVO_EVOEVOEVOE_v1721 is statistically meaningless due to a sample size of only five trades. The negative Sharpe of -0.40 and twenty percent win rate indicate severe inefficiency, while the fifteen percent drawdown erodes capital significantly. Such a tiny dataset cannot support any robust conclusion about edge or risk-adjusted performance. You must expand the simulation period to accumulate a larger trade count for valid statistical confidence. Until then, this strategy shows no viable alpha and should not be deployed in live markets.

ADDITIONAL METRICS

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