



Backtest #47027 · RDN · EVO_EVOEVOEVOE_v535

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 EVO_EVOEVOEVOE_v535 backtest on RDN failed catastrophically, returning a -5.59% loss with a 0% win rate and a negative Sharpe ratio of -0.31. With only three trades executed, the statistical significance is negligible, meaning the maximum drawdown of 14.78% likely reflects random noise rather than a systematic flaw. The strategy lacks any profitable edge in the current market regime, suggesting the signal logic is either misaligned with RDN's volatility or fundamentally broken. We must re-evaluate the entry filters and reduce position sizing to avoid overfitting to small sample sizes before redeploying capital.

ADDITIONAL METRICS

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