



Backtest #47549 · RDN · EVO\_EVOEVOEVOE\_v678

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v678 strategy failed catastrophically on RDN, recording a -5.59% ROI and zero wins across only three trades. With a Sharpe ratio of -0.31 and a 14.78% maximum drawdown, the statistical evidence is too thin to draw firm conclusions, given the sample size is negligible. The lack of positive signals suggests the entry logic is misaligned with current market volatility or the asset's specific microstructure. Before deploying capital, you must retrain the model or significantly adjust parameters to avoid compounding losses in such a low-frequency regime.

ADDITIONAL METRICS

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