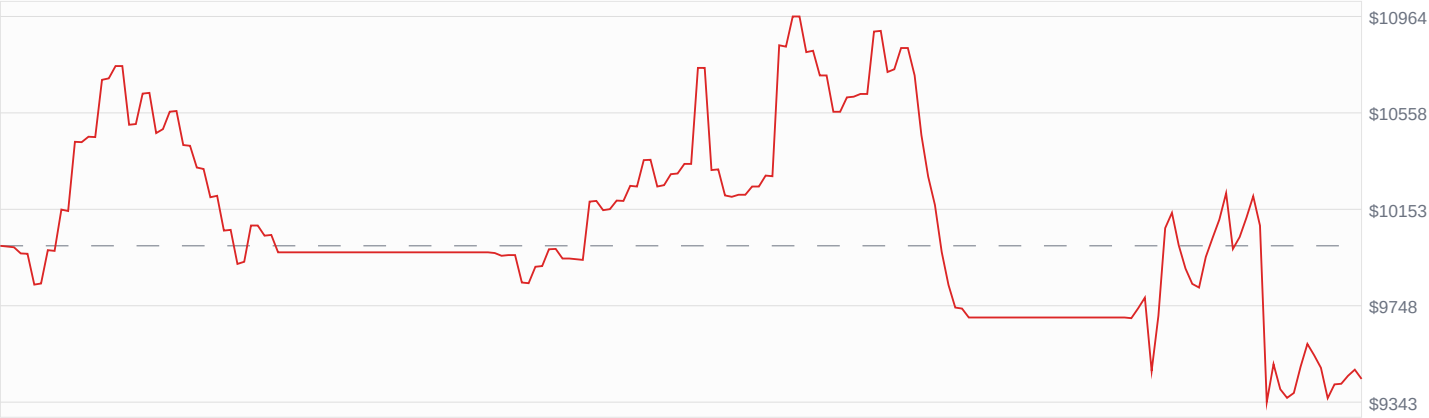




Backtest #51849 · RDN · EVO\_EVOEVOE\_v678

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 backtest for RDN using strategy EVO\_EVOEVOE\_v678 is a failure, returning negative ROI with zero winning trades and a sharp drawdown of 14.78%. The strategy completely failed to capture any upside in this sample, resulting in a Sharpe ratio of -0.31 and the loss of capital. With only three trades, the statistical significance is negligible, rendering the results insufficient to validate the approach. We must reject this parameter set immediately and re-run the simulation with adjusted entry filters to filter out false signals. The next step is a complete strategy audit to identify the specific condition causing these total losses.

ADDITIONAL METRICS

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