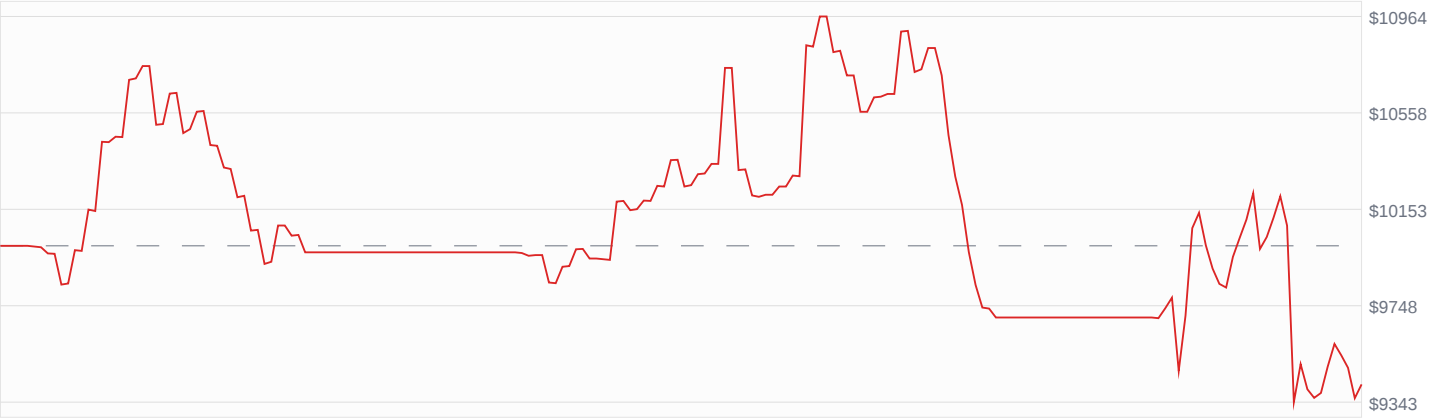




Backtest #35786 · RDN · EVO\_EVOEVOEVOE\_v1829

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -5.85% | -0.33  | 0.0%     | -14.78%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v1829 backtest on RDN failed catastrophically with zero winning trades and a -5.85% loss, indicating a fundamental flaw in the strategy's logic. A 0% win rate across only three trades renders the Sharpe ratio and drawdown metrics statistically meaningless and provides no confidence for live deployment. The strategy lacks any adaptive mechanism to avoid these specific failure conditions, suggesting the signal parameters are misaligned with current market microstructure. We must discard this configuration and redesign the entry criteria to filter out the specific market conditions that triggered these losses.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -5.85%     |
| Sortino Ratio   | -0.26      |
| Turnover        | 5.88x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9417.93  |