



Backtest #55573 · RDN · EVO\_EVOEVOE\_v2308

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOEVOE\_v2308 strategy on RDN failed catastrophically, showing a -5.59% ROI and zero winning trades across a statistically insignificant sample of only three executions. With a Sharpe ratio of -0.31 and a 14.78% drawdown, the model exhibits severe underperformance and lacks any robust statistical confidence. The strategy clearly did not function under current market conditions, suggesting the signal logic is broken or misaligned with the asset's volatility. Immediate action requires pausing this configuration to prevent further capital erosion and conducting a code audit to identify the root cause of the total failure.

ADDITIONAL METRICS

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