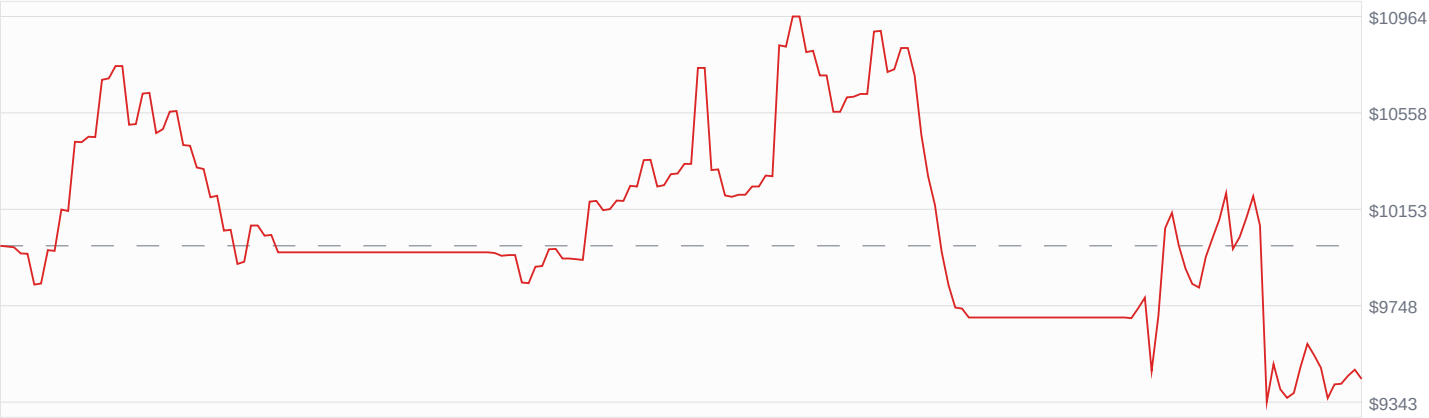




Backtest #55610 · RDN · EVO\_EVOEVOEVOE\_v2108

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2108 strategy on RDN failed catastrophically, losing 5.59% with a -0.31 Sharpe ratio and zero winning trades across a sample of only three transactions. This minimal dataset provides no statistical confidence for any generalizable conclusion, and the 14.78% maximum drawdown indicates severe vulnerability to specific market regimes. The strategy clearly lacks robustness, as it was unable to capture any alpha in this specific simulation. Next, we must re-evaluate the entry filters to ensure the logic generates sufficient trade frequency before risking live capital. This approach ensures we avoid deploying a strategy with inadequate historical validation.

ADDITIONAL METRICS

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