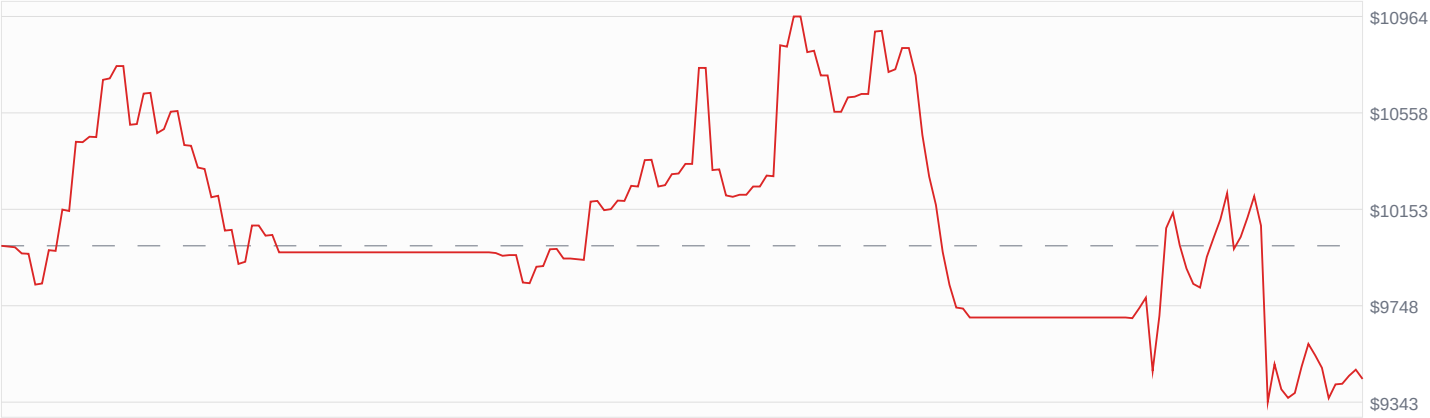




Backtest #57147 · RDN · EVO_EVOGG1RSIS_v439

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_EVOGG1RSIS_v439 backtest on RDN failed catastrophically with zero winning trades and a -5.59% ROI, indicating a complete breakdown of the underlying logic. A -0.31 Sharpe ratio and 14.78% maximum drawdown confirm the strategy generated pure alpha destruction rather than capture. Statistical confidence is nonexistent due to the minimal sample size of only three trades, rendering the negative performance an outlier rather than a trend. The next step is to run a fresh simulation on RDN with tightened stop-loss parameters and adjusted position sizing to mitigate volatility risk.

ADDITIONAL METRICS

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