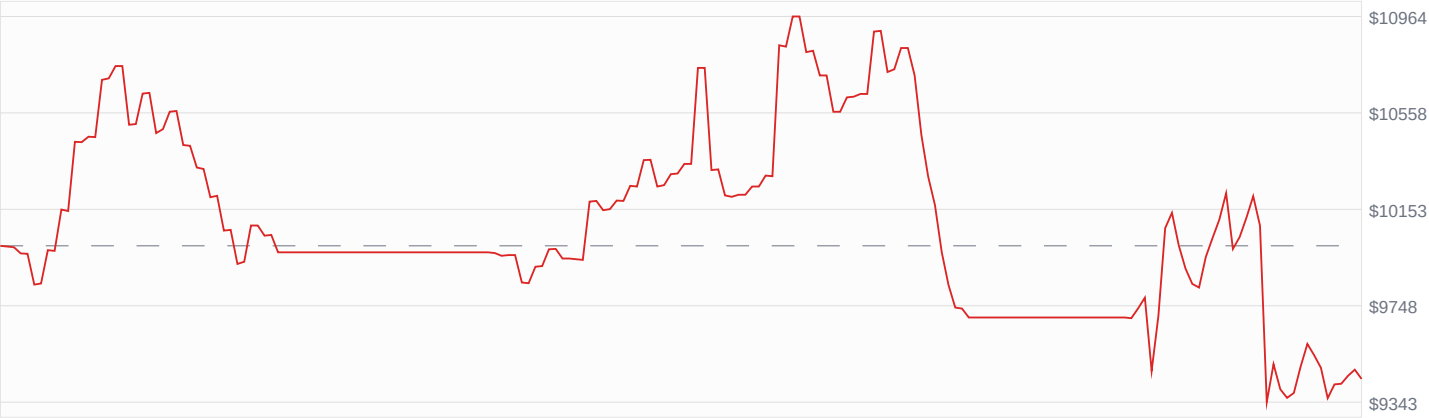




Backtest #51880 · RDN · EVO\_EVOEVOEVOE\_v856

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v856 backtest on RDN failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -0.31. With only three total trades executed, the sample size is statistically insignificant, rendering any observed drawdown of 14.78% unreliable as a performance metric. The strategy clearly underperformed in this specific market environment, likely due to poor entry timing or overfitting to noise. Before redeploying capital, you must run a significantly longer backtest and adjust the signal logic to improve the win rate. Do not trade this version live until statistical validity is restored.

ADDITIONAL METRICS

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