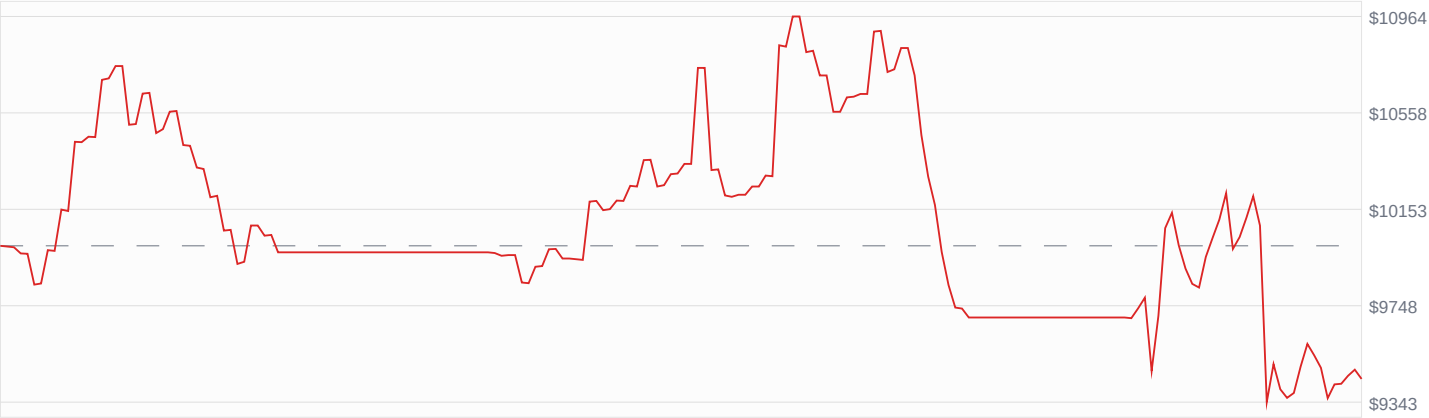




Backtest #56479 · RDN · EVO\_EVOEVOE\_v2165

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 RDN backtest for EVO\_EVOEVOE\_v2165 failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating a complete lack of alpha generation. Statistical significance is impossible to assess with only three executed trades, rendering the -5.59% loss and 14.78% drawdown purely noise rather than a robust trend. The strategy logic likely misinterpreted market microstructure or entered positions during adverse volatility, suggesting the signal thresholds are too aggressive for this ticker. Immediate next step involves re-running the simulation with tightened entry filters and a higher minimum trade count requirement before deploying live capital.

ADDITIONAL METRICS

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