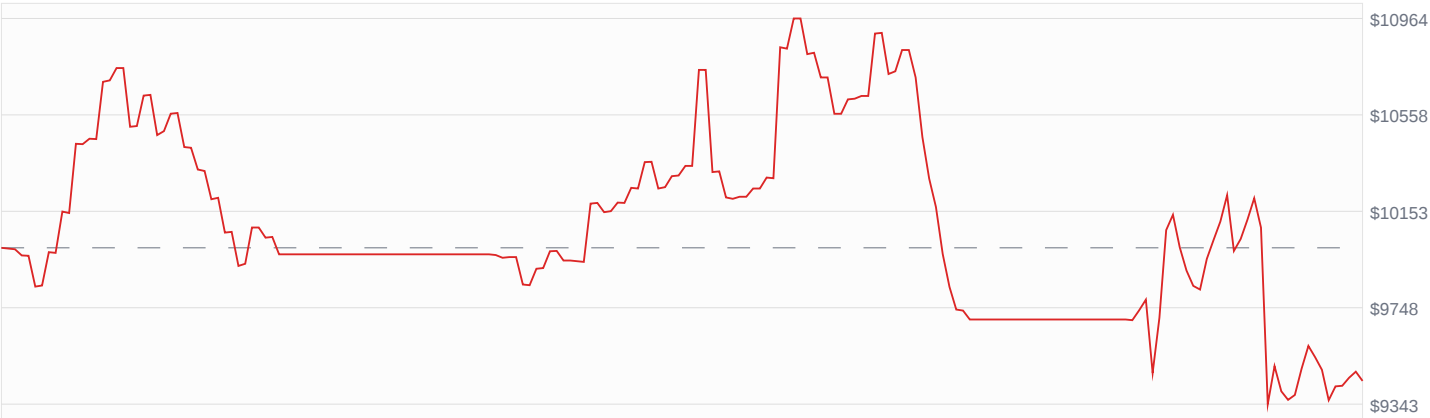




Backtest #48183 · RDN · EVO\_GG1RSISNIP\_v988

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_GG1RSISNIP\_v988 strategy on RDN failed completely, registering zero wins and a -5.59% return on a statistically insignificant sample of just three trades. With a Sharpe ratio of -0.31 and a 14.78% drawdown, the equity curve exhibits severe underperformance relative to risk-free assets, indicating the signal logic is currently misaligned with market structure. No statistical confidence can be established for future performance given such a minimal data set and a negative expectancy across the entire sample. The immediate next step is to run a fresh backtest with reduced position sizing or adjusted entry filters to validate whether the strategy can recover from this initial failure.

ADDITIONAL METRICS

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