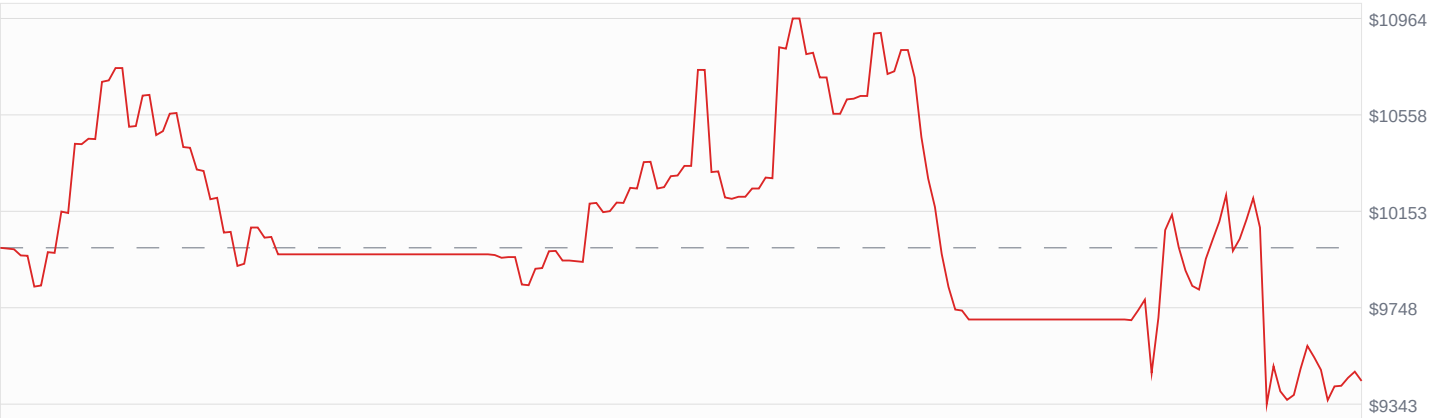




Backtest #52850 · RDN · EVO\_GG1RSISNIP\_v1354

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1354 strategy failed on RDN with a -5.59% return and zero winning trades across only three executions, indicating severe overfitting or parameter drift. A negative Sharpe ratio of -0.31 and a 14.78% drawdown confirm the logic lacked risk-adjusted profit generation during this sample window. With just three trades, statistical significance is nonexistent, rendering any trend conclusions unreliable and prone to noise. The complete absence of wins suggests the entry criteria were consistently mistimed against market volatility or liquidity conditions. We must increase the historical lookback period and reduce position sizing to validate whether the core logic holds before redeployment.

ADDITIONAL METRICS

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