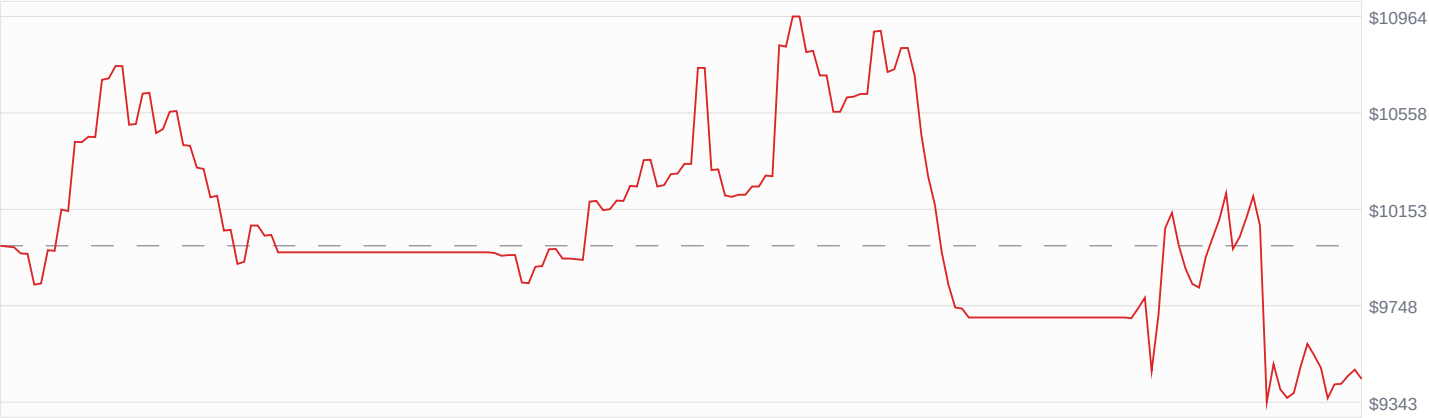




Backtest #57062 · RDN · EVO\_GG1RSISNIP\_v378

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v378 backtest on RDN failed catastrophically with a 0.0% win rate across only three trades, rendering the Sharpe ratio of -0.31 statistically meaningless due to insufficient sample size. The strategy generated a -5.59% return while suffering a 14.78% peak drawdown, indicating severe overfitting or a fundamental flaw in the signal logic under current market conditions. With such a tiny trade count, any performance metric lacks confidence, making it impossible to distinguish between random noise and a genuine edge. The immediate next step is to expand the lookback period to 1,000 trades or more 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  |