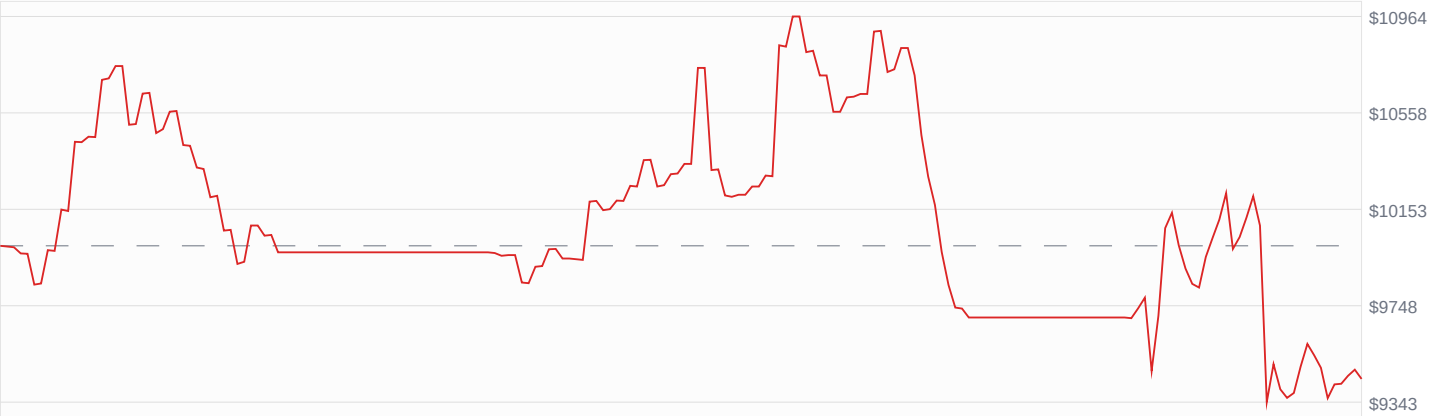




Backtest #57320 · RDN · EVO\_GG1RSISNIP\_v447

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v447 backtest on RDN is a definitive failure, registering a -5.59% ROI and 0% win rate across only three trades. A negative Sharpe ratio of -0.31 combined with a 14.78% maximum drawdown indicates severe underperformance and an inability to generate profit signals. The statistical confidence in this result is negligible due to the tiny sample size, rendering the strategy's current parameters non-viable for live deployment. Immediate action requires reviewing the entry logic against current volatility regimes to identify why no profitable setups were captured. Do not deploy this configuration until a significant parameter sweep is executed to validate robustness.

ADDITIONAL METRICS

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