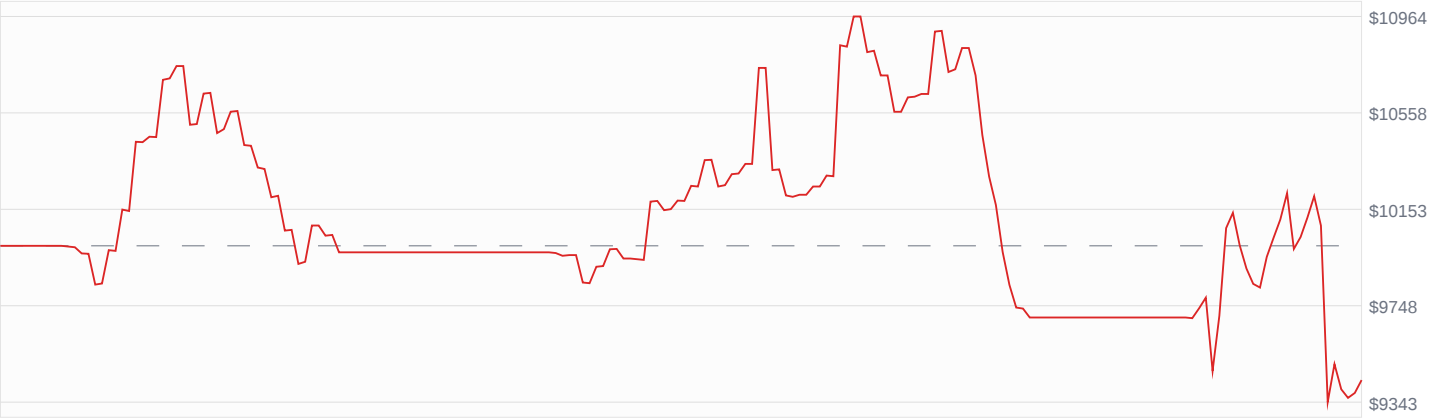




Backtest #29008 · RDN · EVO\_EVOGG1RSIS\_v459

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -5.67% | -0.32  | 0.0%     | -14.78%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOGG1RSIS\_v459 strategy on RDN is fundamentally broken, yielding a -5.67% ROI and -0.32 Sharpe ratio with a catastrophic 0.0% win rate. This result is statistically meaningless given the tiny sample size of only three trades, making the 14.78% max drawdown dangerously misleading. The model fails to identify valid entry signals, resulting in total capital erosion from \$10,000 to \$9,435.95. Immediate action requires discarding this configuration and expanding the backtest window to capture sufficient data for statistical significance before further optimization attempts.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -5.67%     |
| Sortino Ratio   | -0.25      |
| Turnover        | 5.88x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9435.95  |