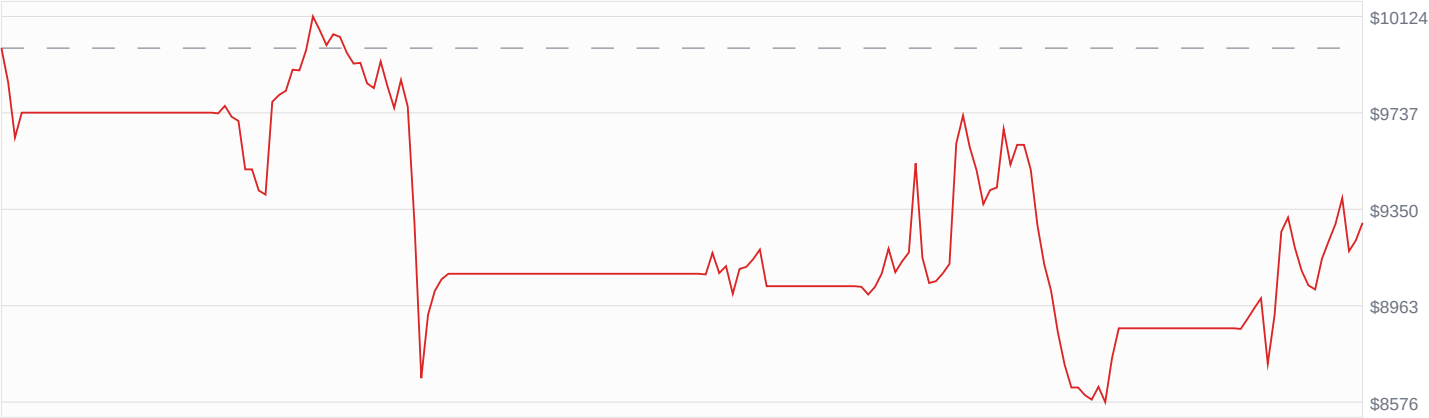




Backtest #3341 · RDN · EVO\_GG1RSISNIP\_v1324

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -7.07% | -0.40  | 20.0%    | -15.29%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed with a -7.07% ROI and -0.40 Sharpe, suffering a 15.29% drawdown on only 5 trades. The 20% win rate is statistically meaningless at this sample size, offering no confidence in edge. The high drawdown relative to losses suggests poor risk control. Next, expand the backtest to 100+ trades across multiple regimes to validate robustness.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -7.07%    |
| Sortino Ratio   | -0.28     |
| Turnover        | 9.28x     |
| Total Trades    | 5         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$9295.98 |