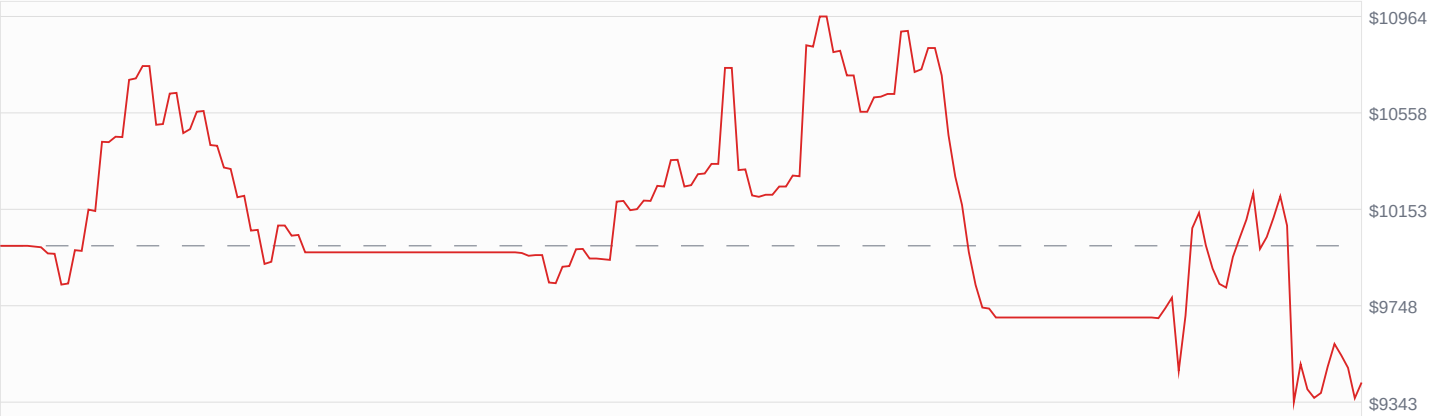




Backtest #35384 · RDN · EVO\_GG1RSISNIP\_v1372

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -5.77% | -0.32  | 0.0%     | -14.78%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1372 strategy on RDN failed catastrophically in this simulation, recording zero wins and a 14.78% peak-to-trough drawdown across only three trades. With a negative Sharpe ratio of -0.32 and a -5.77% return, the sample size is too small to reject the hypothesis of random market noise rather than a systematic flaw. The absolute lack of successful entries suggests a fundamental misalignment between the signal logic and current market microstructure. We must re-evaluate the entry thresholds and reduce position sizing to prevent rapid capital erosion before any further data collection.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -5.77%     |
| Sortino Ratio   | -0.26      |
| Turnover        | 5.88x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9425.65  |