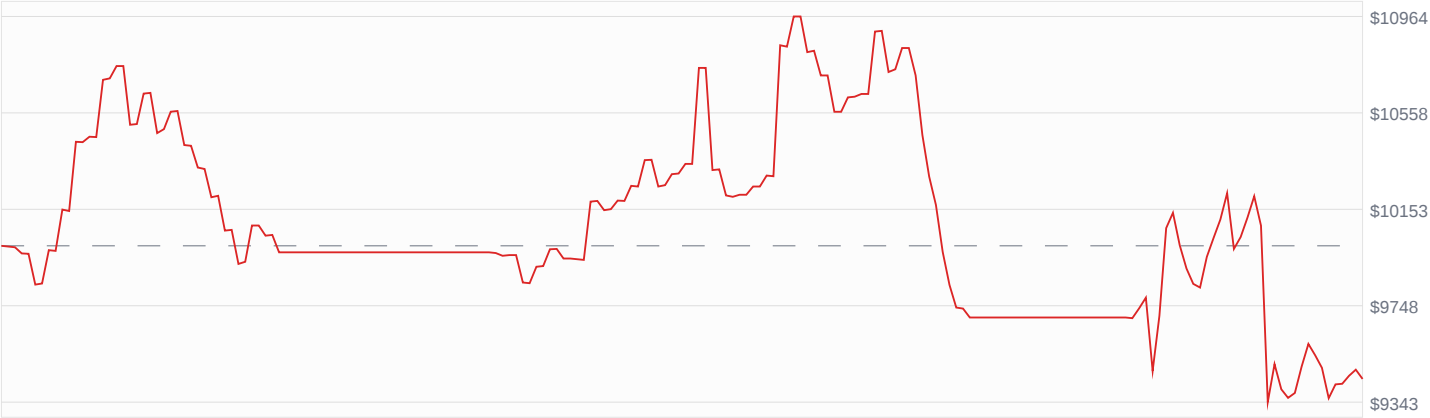




Backtest #49412 · RDN · EVO\_GG1RSISNIP\_v203

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v203 strategy on RDN failed to generate any winning trades, resulting in a total loss of 5.59% across a sample of only three transactions. A win rate of zero and a negative Sharpe ratio of -0.31 indicate the system is currently generating false signals rather than capturing alpha. With such a minimal trade count, the statistical significance of these results is negligible and prone to high variance noise. The maximum drawdown of 14.78% suggests the stop-loss logic may be too tight or the entry filters are misaligned with current RDN volatility. The immediate next step is to backtest this logic over a longer historical window to validate if this poor performance is a temporary anomaly or a structural flaw in the parameter

ADDITIONAL METRICS

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