



Backtest #49722 · RDN · EVO\_GG1RSISNIP\_v1623

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1623 backtest on RDN failed catastrophically with zero wins and negative alpha, indicating a severe strategy mismatch for this asset. With only three trades executed, the statistical sample is too small to draw robust conclusions or validate any edge. The -5.59% ROI and lack of positive signals suggest the entry logic triggers on unfavorable market regimes. I recommend increasing the backtest simulation window to capture more market cycles before deploying live capital.

ADDITIONAL METRICS

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