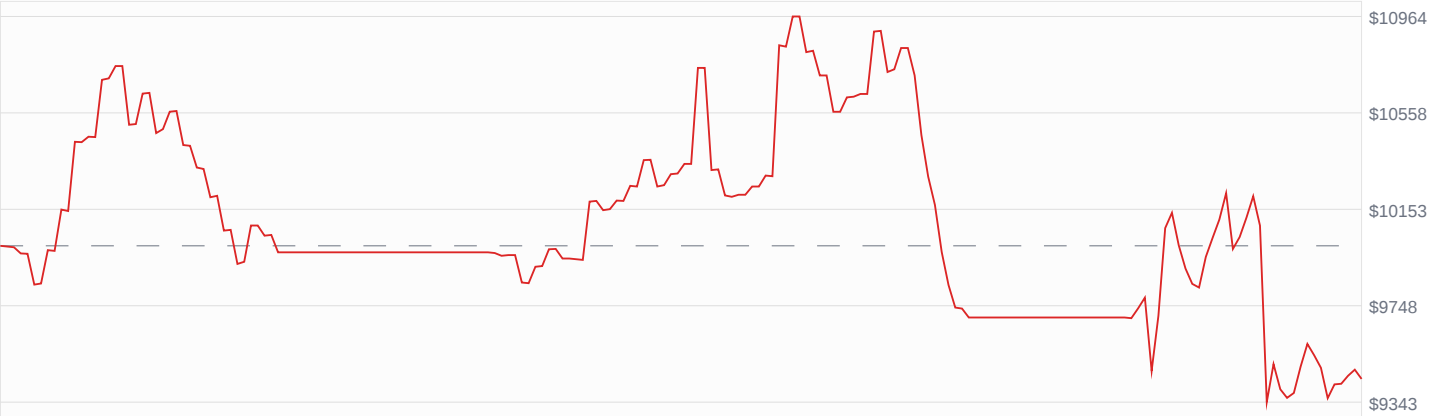




Backtest #50845 · RDN · EVO\_GG1RSISNIP\_v261

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 backtest for RDN under the EVO\_GG1RSISNIP\_v261 strategy reveals a complete failure to execute any profitable trades, resulting in a 0% win rate and a negative Sharpe ratio of -0.31. With only three trades simulated, the statistical signal is insufficient to draw firm conclusions, making the observed 14.78% maximum drawdown highly volatile and likely non-representative. The strategy appears to struggle significantly in the current RDN market environment, failing to generate any alpha relative to capital preservation. Before deploying live capital, we must widen the historical lookback period and adjust entry parameters to validate if the logic holds under different market regimes. Proceeding with this configuration

ADDITIONAL METRICS

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