



Backtest #57052 · 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 RDN backtest for EVO\_GG1RSISNIP\_v261 failed catastrophically with zero winning trades and a negative Sharpe, indicating a severe structural flaw rather than random noise. With only three total executions, the statistical sample is too small to derive any meaningful probability distribution or confidence intervals. The 14.78% drawdown suggests the logic triggers in extreme volatility regimes without adequate risk mitigation or position sizing. Given the zero win rate, the entry conditions likely misalign with current market microstructure for this asset. You must isolate the specific failure condition in the signal logic and retest on a broader dataset before any further iteration.

ADDITIONAL METRICS

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