



Backtest #52662 · RDN · EVO\_GG1RSISNIP\_v1282

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1282 strategy on RDN failed completely, returning -5.59% with zero wins across only three trades. Such a small sample size renders the -0.31 Sharpe ratio statistically insignificant and offers no reliable insight into long-term performance. The 14.78% drawdown suggests the entry logic lacks robustness against current market volatility. I will expand the backtest window to 1,000 trades to establish statistical validity and rule out random noise. This expanded dataset will determine whether the strategy requires parameter adjustment or complete abandonment.

ADDITIONAL METRICS

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