



Backtest #38622 · RDN · EVO\_GG1RSISNIP\_v923

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v923 backtest on RDN failed catastrophically with zero winning trades and negative alpha, indicating a severe strategy mismatch for this asset. With only three trades executed, the statistical power is negligible and the -14.78% drawdown cannot be reliably extrapolated to live markets. The negative Sharpe ratio confirms the approach generates more losses than gains during this specific sample window. We must immediately re-evaluate the entry filters and stop-loss logic before deploying capital again.

ADDITIONAL METRICS

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