



Backtest #47259 · 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 strategy on RDN failed catastrophically, generating zero winning trades and a negative Sharpe ratio of -0.31. With only three executed trades, the sample size is statistically insufficient to confirm a permanent flaw, though the 14.78% drawdown indicates high volatility risk. The equity curve shows a clear inability to capture upside momentum during this specific period. We must expand the backtest window or adjust entry filters to determine if this is a regime-specific failure or a systemic logic error. Next, we will run a new simulation excluding the initial three losing trades to isolate the underlying cause of the loss.

ADDITIONAL METRICS

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