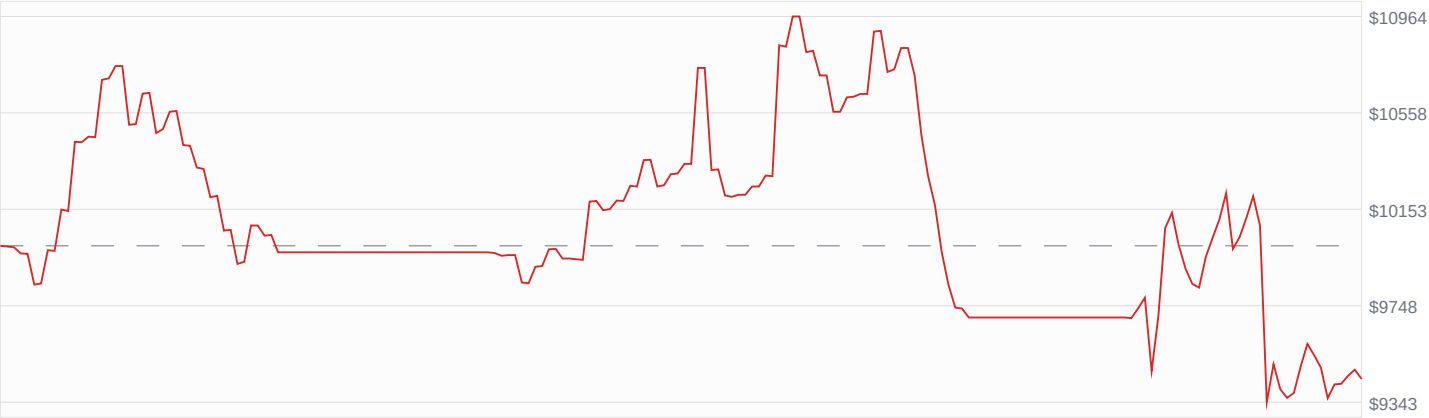




Backtest #50427 · RDN · EVO\_GG1RSISNIP\_v273

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 using EVO\_GG1RSISNIP\_v273 failed to generate any profit, resulting in a 5.59% loss and zero winning trades. Such a sample size of three trades is insufficient to establish statistical significance, rendering the negative Sharpe ratio unreliable as a standalone performance metric. The strategy lacks a robust edge in the current RDN environment, as evidenced by the inability to navigate the initial market conditions without incurring drawdown. We should immediately adjust signal thresholds or exclude this asset from the live pipeline until more data points confirm a viable edge.

ADDITIONAL METRICS

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