



Backtest #46798 · RDN · EVO\_GG1RSISNIP\_v194

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v194 strategy on RDN failed catastrophically, recording a -5.59% loss, zero wins, and a maximum drawdown of 14.78% across only three trades. A Sharpe ratio of -0.31 confirms the approach was unprofitable and risk-adjusted returns were negative. With such a tiny sample size, statistical noise dominates, making the zero win rate an unreliable indicator of strategy viability rather than a definitive failure. The primary issue appears to be poor entry filtering or timing, as the bot exited or missed setups entirely. The next step is to backtest with a wider stop-loss tolerance or adjust entry thresholds to capture more valid signals before live deployment.

ADDITIONAL METRICS

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