



Backtest #48906 · RDN · EVO\_GG1RSISNIP\_v1148

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1148 strategy on RDN failed catastrophically, losing 5.59% on just three trades with a zero win rate and a sharp drawdown of nearly 15%. A Sharpe ratio of -0.31 indicates severe underperformance against a risk-free rate, suggesting the entry logic is fundamentally misaligned with current market structure. With such a tiny sample size, statistical significance is impossible to establish, meaning the results reflect noise rather than a persistent alpha flaw. The strategy lacks any edge in the current environment and should be paused immediately to prevent further capital erosion. We must re-evaluate the signal conditions against updated volatility metrics before attempting any 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  |