



Backtest #48904 · 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 backtest on RDN shows a catastrophic failure with zero winning trades and a 14.78% drawdown, indicating the logic is fundamentally misaligned with current volatility. With only three trades executed, the Sharpe ratio of -0.31 lacks statistical significance and cannot confirm strategy efficacy. The strategy failed to generate any positive alpha, resulting in a -5.59% return that erodes capital unnecessarily. Immediate action requires pausing deployment and conducting a deeper review of the signal thresholds to understand why no profitable opportunities were captured.

ADDITIONAL METRICS

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