



Backtest #52058 · RDN · EVO\_GG1RSISNIP\_v1623

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1623 backtest on RDN failed completely, producing zero wins and a negative Sharpe ratio of -0.31. With only three trades executed, the statistical power is insufficient to draw robust conclusions despite the 14.78% drawdown. The strategy clearly lacks the robustness required for institutional deployment under current market conditions. Immediate recalibration of entry thresholds or a complete strategy overhaul is necessary before live execution.

ADDITIONAL METRICS

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