



Backtest #2551 · RDN · EVO_GG1RSISNIP_v1190

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1190 strategy on RDN suffered a 7.07% drawdown with a negative Sharpe of -0.40, driven by a critically low 20% win rate across only five trades. This sample size provides negligible statistical confidence, making the results statistically indistinguishable from random noise rather than a validated edge. The 15.29% peak drawdown further signals uncontrolled downside risk relative to the meager trade count. You must expand the backtest window to at least 50 trades to establish meaningful statistical significance before considering any deployment.

ADDITIONAL METRICS

CAGR	-7.07%
Sortino Ratio	-0.28
Turnover	9.28x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9295.98