



Backtest #27936 · RDN · EVO_GG1RSISNIP_v282

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_v282 strategy on RDN failed decisively with a -7.07% ROI and a 20% win rate. The Sharpe ratio of -0.40 confirms poor risk-adjusted performance, exacerbated by a steep 15.29% drawdown. Statistical significance is virtually non-existent given the tiny sample size of only five trades. This low frequency undermines confidence in the signal logic and suggests overfitting or high variance. Further backtesting with a larger dataset is required 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