



Backtest #33004 · RDN · EVO_GG1RSISNIP_v1592

ROI	Sharpe	Win Rate	Max Drawdown
-6.08%	-0.34	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest on RDN for EVO_GG1RSISNIP_v1592 failed completely with a -6.08% return, a negative Sharpe of -0.34, and a zero percent win rate across only three trades. This extremely low sample size precludes any statistical confidence, rendering the observed 14.78% drawdown and total loss of capital statistically insignificant yet operationally concerning. The strategy logic likely lacks robustness for this specific asset, as it generated no profitable signals within the tested parameters. Immediate next steps involve adjusting entry filters or shifting to a different asset class to validate the signal generation logic before redeployment.

ADDITIONAL METRICS

CAGR	-6.08%
Sortino Ratio	-0.28
Turnover	5.87x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9394.76