



Backtest #37750 · RDN · EVO_GG1RSISNIP_v883

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 RDN backtest for EVO_GG1RSISNIP_v883 failed catastrophically with zero wins and a negative Sharpe, driven by a single 14.78% drawdown across only three trades. This sample size is statistically insignificant, making any performance metric unreliable and potentially indicative of overfitting or a temporary market anomaly. The strategy clearly lacks robustness in current volatility regimes, as it generated no profitable signals during the test period. We must immediately expand the evaluation window and test on multiple assets before reconsidering deployment.

ADDITIONAL METRICS

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