



Backtest #37806 · RDN · EVO_GG1RSISNIP_v282

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_v282 strategy on RDN failed catastrophically with zero profitable trades and a -5.59% return over a sample of only three executions. A -0.31 Sharpe ratio and 14.78% drawdown confirm significant underperformance where statistical confidence is negligible due to the tiny trade count. The signal logic likely misaligned with current market microstructure, requiring immediate parameter stress testing or a complete strategy overhaul. We must validate the entry thresholds against recent volatility regimes before redeploying any capital to this configuration.

ADDITIONAL METRICS

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