



Backtest #38620 · RDN · EVO_GG1RSISNIP_v911

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_v911 strategy on RDN suffered a 5.59% loss across only three trades, resulting in a negative Sharpe ratio of -0.31 and a 14.78% peak drawdown. With zero winning trades, the sample size is statistically insignificant to draw any robust conclusions about the strategy's true alpha or risk profile. Such a small dataset fails to capture market variability, rendering the current performance metrics unreliable for institutional decision-making. The most prudent immediate step is to re-run the backtest with a broader date range to validate signal logic and accumulate sufficient trade history for meaningful analysis.

ADDITIONAL METRICS

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