



Backtest #39032 · RDN · EVO_GG1RSISNIP_v971

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_v971 backtest on RDN failed catastrophically with a 0.0% win rate and negative alpha, driven by only three executed trades. Such a minuscule sample size renders the statistical insignificance of the results, meaning the strategy could easily be overfitting to noise rather than capturing a genuine edge. The substantial 14.78% drawdown suggests that risk controls were insufficient for this specific market regime, leading to rapid capital erosion. Moving forward, we must expand the historical testing window significantly to validate if this is a permanent flaw or a temporary regime mismatch before any capital deployment.

ADDITIONAL METRICS

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