



Backtest #39159 · RDN · EVO_GG1RSISNIP_v1044

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_v1044 failed completely with a negative ROI, zero winning trades, and a significant drawdown of 14.78%, indicating a severe lack of edge in the current market regime. The Sharpe ratio of -0.31 confirms consistent losses, while the sample size of only three trades renders any statistical confidence irrelevant and precludes meaningful performance attribution. The strategy clearly overfitted to historical noise or misidentified the asset's volatility structure, requiring an immediate pause in execution. The next logical step is to run a new backtest on a broader parameter grid to determine if the failure is specific to RDN or systemic to the EVO logic itself.

ADDITIONAL METRICS

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