



Backtest #39394 · RDN · EVO_GG1RSISNIP_v251

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_v251 strategy on RDN suffered a catastrophic -5.59% loss with zero winning trades, indicating a fundamental flaw in its signal generation logic under current market conditions. With only three trades executed, the statistical sample is too small to derive any reliable alpha or drawdown expectations, rendering the -0.31 Sharpe ratio inconclusive rather than definitive. The 14.78% peak-to-trough decline highlights severe vulnerability to specific price regimes where the strategy's entry criteria failed completely. We must immediately recalibrate the entry thresholds or discard this variant entirely before risking further capital on such a high-probability failure sequence.

ADDITIONAL METRICS

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