



Backtest #39911 · RDN · EVO_GG1RSISNIP_v1381

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_v1381 strategy on RDN failed to generate positive returns, posting a negative ROI of -5.59% and a Sharpe ratio of -0.31. A win rate of 0.0% across only three total trades indicates the signal logic lacks predictive power, while the 14.78% max drawdown reveals poor risk control. The extremely small sample size renders these statistical metrics insignificant, preventing any reliable assessment of long-term performance or edge. Consequently, the current parameters are fundamentally flawed and require a complete overhaul of the entry criteria. The immediate next step is to expand the historical data range and re-optimize the RSI thresholds to establish a baseline of statistical confidence.

ADDITIONAL METRICS

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