



Backtest #46609 · RDN · EVO_GG1RSISNIP_v127

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_v127 strategy on RDN failed catastrophically, losing 5.59% with zero winning trades and a -0.31 Sharpe ratio. Only three trades occurred, creating an insufficient sample size to infer any statistical significance or robustness. The maximum drawdown of 14.78% indicates severe risk exposure that warrants immediate review of entry filters and stop-loss logic. Given the lack of positive expectancy, the strategy should not be deployed until the signal generation rules are re-validated on a larger dataset.

ADDITIONAL METRICS

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