



Backtest #47639 · RDN · EVO_GG1RSISNIP_v1615

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_v1615 backtest on RDN failed catastrophically with a 14.78% drawdown and zero winning trades, indicating a severe regime mismatch rather than execution error. With only three trades recorded, the statistical sample size is insufficient to derive any reliable confidence intervals or validate strategy robustness. The negative Sharpe ratio confirms that the risk-adjusted returns are deeply unfavorable under the current market conditions. Immediate next steps involve halting deployment and conducting a sensitivity analysis on entry thresholds to identify hidden overfitting in the signal logic.

ADDITIONAL METRICS

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