



Backtest #48305 · RDN · EVO_GG1RSISNIP_v1025

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_v1025 strategy on RDN failed completely, delivering a -5.59% return and zero winning trades while suffering a 14.78% drawdown across only three executions. With such a limited sample size, these negative statistics lack statistical significance and could easily be random noise rather than a flaw in the core logic. The negative Sharpe ratio confirms that the risk-adjusted performance was poor, suggesting the entry triggers were not properly filtered against market conditions. To validate the approach, we must expand the backtest window significantly or adjust stop-loss parameters to prevent immediate liquidation on initial signals. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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