



Backtest #49879 · RDN · EVO_GG1RSISNIP_v1284

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_v1284 strategy on RDN failed catastrophically, registering zero wins and a 14.78% drawdown from just three trades. Such a minimal sample size renders the negative Sharpe ratio of -0.31 statistically insignificant, as we lack sufficient data to confirm persistent alpha or identify specific execution flaws. The complete absence of successful entries suggests the logic may be misaligned with current volatility regimes or entry thresholds are too restrictive. Before redeploying capital, we must run a longer historical backtest and walk-forward analysis to validate robustness across different market conditions.

ADDITIONAL METRICS

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