



Backtest #50947 · RDN · EVO_GG1RSISNIP_v229

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_v229 strategy on RDN failed completely, registering a 0% win rate and a negative Sharpe ratio of -0.31 across only three trades. Such a minuscule sample size renders the statistical significance of the -5.59% ROI and 14.78% drawdown meaningless for any institutional decision. The model likely overfitted to noise rather than capturing a genuine edge in this asset class. We must expand the dataset to at least 100 trades before re-evaluating the signal logic. Proceed with caution and avoid deploying live capital until the strategy demonstrates consistent profitability.

ADDITIONAL METRICS

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