



Backtest #51095 · RDN · EVO_EVOGG1RSIS_v152

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_EVOGG1RSIS_v152 strategy on RDN failed to generate any profitable trades, resulting in a zero win rate and a significant capital erosion of 5.59%. With only three executed trades, the statistical sample is too small to confirm any systemic failure, though the negative Sharpe ratio of -0.31 indicates a loss of risk-adjusted value. The maximum drawdown of 14.78% suggests that the strategy's stop-loss or position sizing logic was insufficient to handle market volatility. Given the lack of successful signals, the primary next step is to backtest the strategy on a longer historical timeframe to assess its robustness before any parameter tuning. 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