



Backtest #51724 · RDN · EVO_GG1RSISNIP_v115

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_v115 strategy on RDN failed completely, registering zero winning trades and a negative Sharpe of -0.31 while eroding capital by 5.59%. With only three executions, the statistical signal is too weak to draw firm conclusions about the underlying logic, making the severe 14.78% drawdown an outlier rather than a systemic flaw. The extreme loss rate suggests a critical parameter mismatch or a regime change that the current filters failed to detect. We must immediately halt execution on this specific configuration and redesign the entry logic to incorporate tighter volatility filters or longer timeframes. Until a robust sample size is generated, no further allocation to this strategy is advisable.

ADDITIONAL METRICS

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