



Backtest #52819 · RDN · EVO_GG1RSISNIP_v1337

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_v1337 backtest on RDN failed completely with zero winning trades and a negative Sharpe, indicating the strategy logic is fundamentally misaligned with current market structure. With only three executions, the statistical sample is too small to derive meaningful alpha, rendering the -5.59% loss statistically insignificant rather than predictive. The maximum drawdown of 14.78% suggests high sensitivity to volatility that the current filters failed to mitigate. A concrete next step involves recalibrating entry thresholds against expanded volatility regimes before re-running the simulation with a larger dataset. 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