



Backtest #56074 · RDN · EVO_GG1RSISNIP_v228

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_v228 backtest on RDN failed catastrophically with zero wins and a negative Sharpe of -0.31, indicating the strategy is not merely underperforming but statistically non-functional. With only three trades executed, the sample size is too small to draw meaningful conclusions about strategy robustness or market regime sensitivity, rendering the -5.59% loss anecdotal rather than indicative. The 14.78% peak-to-trough drawdown suggests excessive volatility in a losing streak, which poses significant risk if the logic were to be scaled or applied to higher capital. Given the complete lack of profitability, the immediate next step is to discard this specific parameter set and re-evaluate the underlying signal logic or timeframes

ADDITIONAL METRICS

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