



Backtest #56806 · RDN · EVO_GG1RSISNIP_v251

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_v251 backtest on RDN failed completely, recording zero wins and a -5.59% ROI across a mere three trades, which provides statistically insignificant evidence against the strategy. A 14.78% maximum drawdown with a negative Sharpe ratio of -0.31 indicates the model generated pure noise rather than exploitable alpha, likely due to overfitting on a micro sample. We cannot validate this failure or any potential success without expanding the sample size to at least 100 distinct signals to ensure robustness. The immediate next step is to isolate the entry logic causing these losses and test it against a longer historical dataset with different market regimes. Until we achieve a statistically significant win rate, the strategy must remain

ADDITIONAL METRICS

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