



Backtest #39643 · RDN · EVO_GG1RSISNIP_v1238

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_v1238 strategy on RDN failed catastrophically, recording zero winning trades and a negative Sharpe of -0.31 despite only three executed transactions. With such a minimal sample size, any statistical inference is unreliable, and the 14.78% maximum drawdown indicates severe exposure to adverse price action. The initial capital erosion of \$559.16 suggests the entry logic lacks the necessary risk filters for the current volatility regime. We must immediately recalibrate the signal thresholds or discard the approach until a robust dataset confirms viability.

ADDITIONAL METRICS

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