



Backtest #40840 · RDN · EVO_GG1RSISNIP_v1532

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 RDN backtest for EVO_GG1RSISNIP_v1532 collapsed with a zero percent win rate and negative Sharpe, indicating a complete failure to execute profitable trades. Only three trades occurred, creating an insufficient sample size where statistical noise dominates any potential signal logic. A maximum drawdown of fourteen point seven eight percent suggests that the strategy aggressively liquidated capital during minor volatility without adequate stops. Given the total loss of five point five nine percent and lack of confirmed entries, the current parameters are statistically invalid for live deployment. The immediate next step is to backtest the same logic on a wider time range or adjust entry thresholds to generate a minimum of one hundred trades for

ADDITIONAL METRICS

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