



Backtest #48466 · RDN · EVO_GG1RSISNIP_v1073

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_v1073 strategy on RDN failed catastrophically, registering a -5.59% ROI with zero winning trades and a negative Sharpe ratio. Such a sample size of only three trades yields no statistical confidence, rendering the results an outlier event rather than a robust trend. The maximum drawdown of 14.78% indicates severe risk exposure, likely triggered by a single failed execution or entry signal. We must immediately re-evaluate the signal logic to filter out these low-probability setups and ensure the strategy aligns with current market volatility. The next step is to run a larger sample backtest with adjusted entry filters to validate performance before live deployment.

ADDITIONAL METRICS

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