



Backtest #49124 · RDN · EVO_GG1RSISNIP_v1184

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_v1184 backtest on RDN failed catastrophically, recording a -5.59% ROI and zero winning trades. With only three trades executed, the statistical sample is insufficient to confirm strategy failure, yet the -0.31 Sharpe and 14.78% drawdown indicate severe ineffectiveness under current market conditions. The strategy likely lacks robustness against recent volatility or requires parameter re-optimization to avoid such extreme losses. Immediate action should involve stress-testing entry logic against broader market regimes before redeployment.

ADDITIONAL METRICS

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