



Backtest #51725 · RDN · EVO_GG1RSISNIP_v113

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_v113 shows a complete failure with zero winning trades and negative returns over a sample of only three executions. The statistical confidence in these results is negligible, rendering the observed drawdown of 14.78% and the negative Sharpe ratio of -0.31 unreliable predictors of future performance. This severe underperformance suggests the strategy's entry logic is fundamentally misaligned with current market microstructure or volatility regimes for this asset. Immediate action requires pausing live deployment and expanding the test window to accumulate sufficient data points before re-evaluating the signal parameters.

ADDITIONAL METRICS

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