



Backtest #52767 · RDN · EVO_GG1RSISNIP_v1315

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 backtest on RDN for strategy EVO_GG1RSISNIP_v1315 failed catastrophically with a zero percent win rate and a negative Sharpe ratio, indicating a complete lack of edge in this regime. With only three trades executed, the sample size is statistically insufficient to confirm model failure, yet the 14.78 percent maximum drawdown suggests significant fragility in risk parameters. The sharp negative return of 5.59 percent confirms the strategy currently lacks robustness against recent market volatility. Immediate next steps involve widening entry filters or recalibrating stop-loss thresholds to prevent further capital erosion before re-deployment.

ADDITIONAL METRICS

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