



Backtest #52853 · RDN · EVO_GG1RSISNIP_v1357

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_v1357 backtest on RDN failed catastrophically with zero winning trades and a negative Sharpe ratio, suggesting the signal logic is misaligned with current market microstructure. The sample size of three trades is statistically insignificant, rendering the -5.59% drawdown and loss of capital unrepresentative of long-term viability rather than a one-off anomaly. We must expand the testing window to accumulate sufficient trade frequency before drawing definitive conclusions on the strategy's robustness. The immediate next step is to refine the entry filters to avoid these specific false signals and re-run the simulation with a larger dataset.

ADDITIONAL METRICS

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