



Backtest #53790 · RDN · EVO_GG1RSISNIP_v1552

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_v1552 strategy on RDN failed catastrophically, delivering zero wins and a 14.78% drawdown across merely three trades. With a Sharpe of -0.31 and a negative ROI, the sample size is statistically insufficient to confirm regime breakdown or genuine strategy failure. The signal generation logic likely lacks robustness in current market conditions, resulting in a high probability of overfitting. We must expand the backtest horizon to identify structural flaws before deploying live capital. Re-running with expanded parameters or alternative filters is the mandatory next step to validate viability.

ADDITIONAL METRICS

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