



Backtest #55974 · RDN · EVO_GG1RSISNIP_v283

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 for RDN under the EVO_GG1RSISNIP_v283 strategy reveals a complete failure to generate profitable signals, evidenced by a 0.0% win rate and negative returns. With only three executed trades, the statistical significance is negligible, rendering the -14.78% maximum drawdown and -0.31 Sharpe ratio unreliable indicators of future performance. The strategy failed to identify any valid entry points during the tested period, suggesting a misalignment with current market volatility or liquidity conditions. A concrete next step is to expand the backtest lookback period or adjust the signal thresholds to capture a larger sample size before deployment. This approach is strictly for educational analysis and does not constitute financial

ADDITIONAL METRICS

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