



Backtest #56393 · RDN · EVO_GG1RSISNIP_v61

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_v61 strategy on RDN is statistically insignificant with only three trades, rendering the -5.59% drawdown and zero win rate unreliable indicators of failure. A perfect 0% win rate suggests a critical flaw in entry logic or a complete mismatch with current RDN volatility that requires immediate backtest parameter tuning. Given the negative Sharpe of -0.31, capital preservation is compromised, and the sample size is too small to confirm persistent underperformance. The next step is to expand the backtest window to validate if this poor performance is a one-time event or a systemic strategy error. Do not deploy live capital until the signal logic is rigorously re-tested against 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