



Backtest #41024 · RDN · EVO_GG1RSISNIP_v1551

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_v1551 strategy on RDN failed to generate alpha, posting a negative ROI of -5.59% and a Sharpe ratio of -0.31. A win rate of 0.0% across only three total trades indicates the signal logic is fundamentally misaligned with current price action. This sample size is statistically insignificant, meaning the 14.78% max drawdown cannot reliably predict future risk or performance. The primary failure is the complete absence of profitable entries, suggesting the entry filters are too restrictive or incorrectly calibrated. The immediate next step is to conduct a deeper parameter sensitivity analysis to identify why the strategy failed to capture any upside before considering further deployment.

ADDITIONAL METRICS

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