



Backtest #47030 · RDN · EVO_GG1RSISNIP_v1603

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_v1603 strategy on RDN failed catastrophically, registering a negative 5.59% ROI with zero winning trades across the sample. A single loss generated a 14.78% maximum drawdown, dragging the Sharpe ratio to -0.31 and destroying capital efficiency. Such a small sample size of three trades provides zero statistical confidence, rendering any pattern analysis meaningless. You must broaden the backtest horizon or adjust entry filters to avoid such extreme concentration risk. Proceed with caution until robustness is proven on 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