



Backtest #48460 · RDN · EVO_GG1RSISNIP_v1071

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_v1071 strategy on RDN failed catastrophically with a -5.59% ROI and zero winning trades across the sample. Only three executed trades suggest a severe underfitting of parameters to current market volatility, rendering the Sharpe ratio of -0.31 statistically insignificant. The maximum drawdown of 14.78% indicates a critical flaw in stop-loss logic or entry filtering that demands immediate revision. We must expand the backtest window to gather sufficient data points before deploying any capital to this configuration. Proceeding with live trading would expose the account to unacceptable risk without validated edge.

ADDITIONAL METRICS

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