



Backtest #48733 · RDN · EVO_GG1RSISNIP_v1105

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_v1105 backtest on RDN is unequivocally a failure, evidenced by zero winning trades and a negative Sharpe ratio of -0.31. With only three executed trades, the statistical sample size is too small to draw any reliable conclusions or validate the signal logic. The strategy suffered a 14.78% maximum drawdown, indicating that the entry criteria are fundamentally misaligned with current price action or volatility. Immediate next steps require a thorough review of the entry thresholds and a broader sample size test before re-deployment is even considered. This approach is not ready for live capital.

ADDITIONAL METRICS

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