



Backtest #49412 · RDN · EVO_GG1RSISNIP_v203

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_v203 strategy on RDN failed to generate any winning trades, resulting in a total loss of 5.59% across a sample of only three transactions. A win rate of zero and a negative Sharpe ratio of -0.31 indicate the system is currently generating false signals rather than capturing alpha. With such a minimal trade count, the statistical significance of these results is negligible and prone to high variance noise. The maximum drawdown of 14.78% suggests the stop-loss logic may be too tight or the entry filters are misaligned with current RDN volatility. The immediate next step is to backtest this logic over a longer historical window to validate if this poor performance is a temporary anomaly or a structural flaw in the parameter

ADDITIONAL METRICS

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