



Backtest #52099 · RDN · EVO_GG1RSISNIP_v309

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_v309 strategy on RDN failed catastrophically, recording a 5.59% loss and a 14.78% drawdown across only three trades. A zero win rate indicates a systemic failure where the signal logic consistently entered positions against the prevailing market trend. With such a negligible sample size, the statistical significance of these results is practically non-existent, rendering the negative Sharpe ratio of -0.31 a poor predictor of future performance. The strategy cannot be deemed robust until it survives a larger dataset that reveals whether this is a temporary anomaly or a structural flaw in the entry criteria. We must immediately backtest with stricter filters to validate signal reliability before deploying any

ADDITIONAL METRICS

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