



Backtest #53021 · RDN · EVO_GG1RSISNIP_v1457

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 RDN backtest for EVO_GG1RSISNIP_v1457 failed completely, recording a -5.59% ROI and a 14.78% maximum drawdown with zero successful trades out of three attempts. Such a tiny sample size renders any statistical inference on the Sharpe ratio of -0.31 entirely unreliable, as the strategy likely suffered from overfitting or a specific adverse market regime. The absolute loss of capital suggests the signal logic, possibly based on RSI thresholds, is currently misaligned with price action. Immediate action requires pausing deployment and conducting a walk-forward analysis to verify if the parameters need recalibration before risking further capital.

ADDITIONAL METRICS

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