



Backtest #53366 · RDN · EVO_GG1RSISNIP_v1642

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_v1642 strategy failed catastrophically on RDN with a -5.59% ROI and zero winning trades, indicating a complete inability to capture price moves or avoid losses. A maximum drawdown of 14.78% suggests the exit logic is dangerously slow, while the negative Sharpe ratio of -0.31 confirms the strategy destroys value over risk. With only three trades executed, the statistical confidence is statistically negligible, rendering any pattern recognition unreliable for institutional deployment. The primary failure lies in the signal generation logic triggering exclusively on high-risk breakouts without adequate filter confirmation. The immediate next step is to expand the backtest window to at least 500 trades to

ADDITIONAL METRICS

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