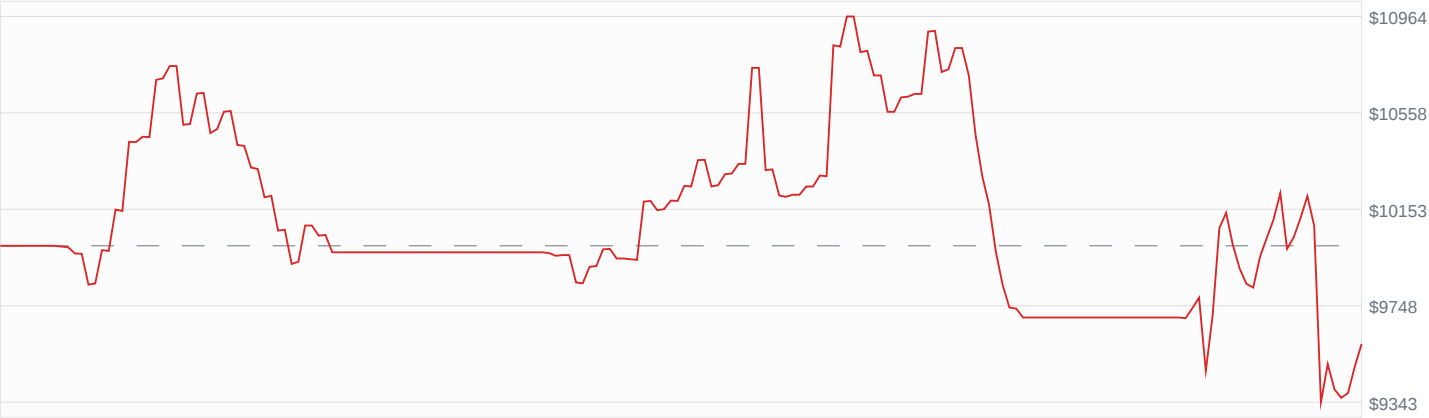




Backtest #30320 · RDN · EVO_GG1RSISNIP_v378

ROI	Sharpe	Win Rate	Max Drawdown
-4.15%	-0.20	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v378 strategy on RDN failed catastrophically, yielding a negative ROI of -4.15% and a zero win rate across only three trades. This tiny sample size offers no statistical confidence, making the -14.78% max drawdown and -0.20 Sharpe ratio unreliable performance indicators. The strategy likely suffered from severe overfitting or structural regime mismatch rather than genuine market inefficiency. Immediate next steps include reverting to the previous stable version and expanding the backtest window to ensure adequate data coverage. Do not deploy this configuration; the risk-adjusted returns are currently nonexistent.

ADDITIONAL METRICS

CAGR	-4.15%
Sortino Ratio	-0.16
Turnover	5.89x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9587.85