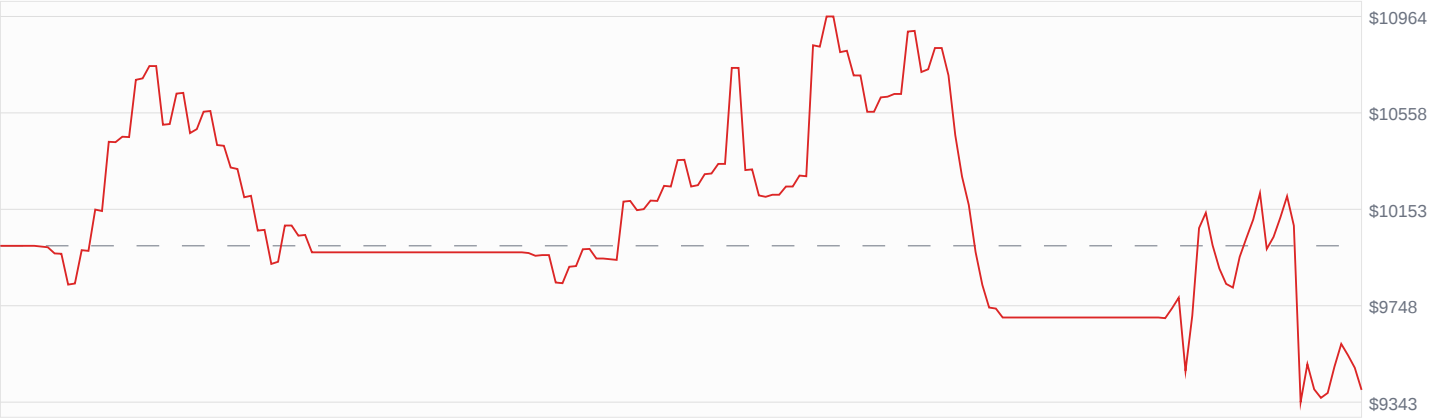




Backtest #33062 · RDN · EVO_GG1RSISNIP_v121

ROI	Sharpe	Win Rate	Max Drawdown
-6.08%	-0.34	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v121 strategy, deployed with RDN, exhibited a negative ROI of -6.08%, with a Sharpe ratio of -0.34. A win rate of 0.0% indicates no trades were profitable. The max drawdown reached 14.78%, suggesting significant volatility. With a small sample size of 3 trades, the results hold limited statistical confidence. Next, consider optimizing the RSI threshold to increase trade frequency and potentially improve performance, while also refining position sizing to mitigate drawdown risk.

ADDITIONAL METRICS

CAGR	-6.08%
Sortino Ratio	-0.28
Turnover	5.87x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9394.76