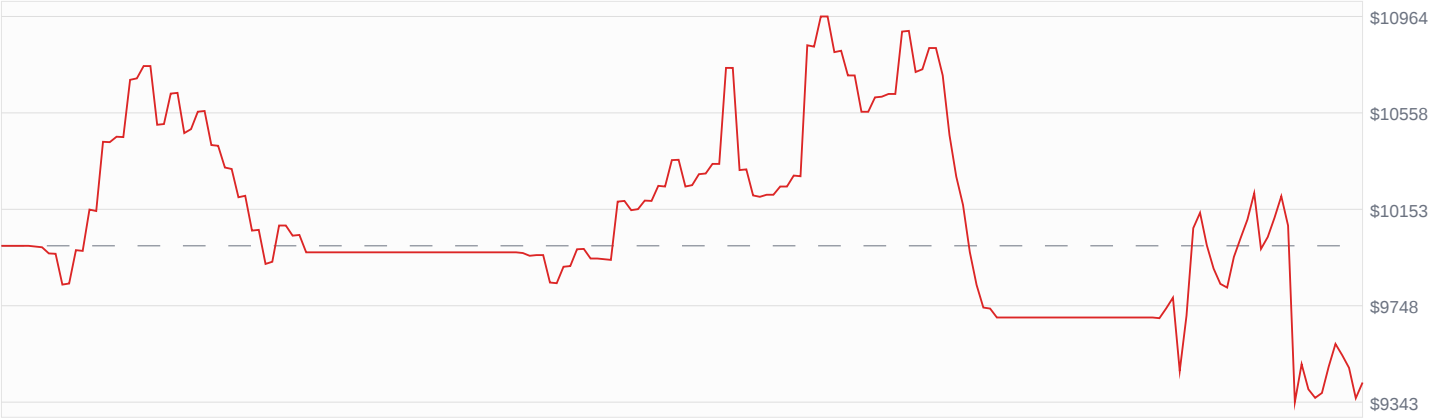




Backtest #35414 · RDN · EVO_GG1RSISNIP_v1385

ROI	Sharpe	Win Rate	Max Drawdown
-5.77%	-0.32	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1385 backtest for RDN failed catastrophically with a -5.77% ROI, zero winning trades, and a negative Sharpe ratio of -0.32, indicating a severe lack of statistical significance due to only three total trades. A maximum drawdown of 14.78% suggests the strategy lacks robustness against volatility, likely overfitting to a narrow historical window rather than capturing sustainable alpha. Given the extremely low sample size, these metrics cannot be extrapolated to live markets with any degree of confidence or reliability. The immediate next step is to expand the backtest period significantly to accumulate sufficient trade volume for a valid statistical assessment before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	-5.77%
Sortino Ratio	-0.26
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9425.65