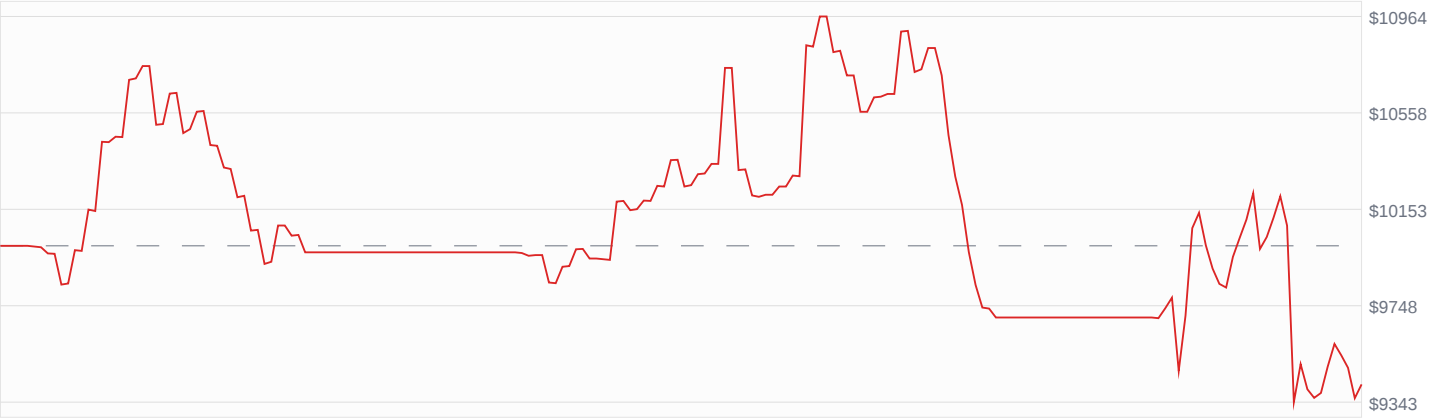




Backtest #35556 · RDN · EVO_GG1RSISNIP_v378

ROI	Sharpe	Win Rate	Max Drawdown
-5.85%	-0.33	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The RDN backtest for EVO_GG1RSISNIP_v378 failed catastrophically with a -5.85% ROI, zero winning trades, and a -14.78% drawdown, indicating a severe breakdown in the signal generation logic. Such a sample size of only three trades renders the Sharpe ratio of -0.33 statistically insignificant and unrepresentative of true strategy performance. We cannot validate the approach without expanding the dataset to determine if the failure was an anomaly or a structural flaw in the parameters. Immediate action requires pausing live deployment and re-optimizing entry filters to avoid further capital erosion. A comprehensive sensitivity analysis on the RSI and signal thresholds is the necessary next step before reconsidering execution.

ADDITIONAL METRICS

CAGR	-5.85%
Sortino Ratio	-0.26
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9417.93