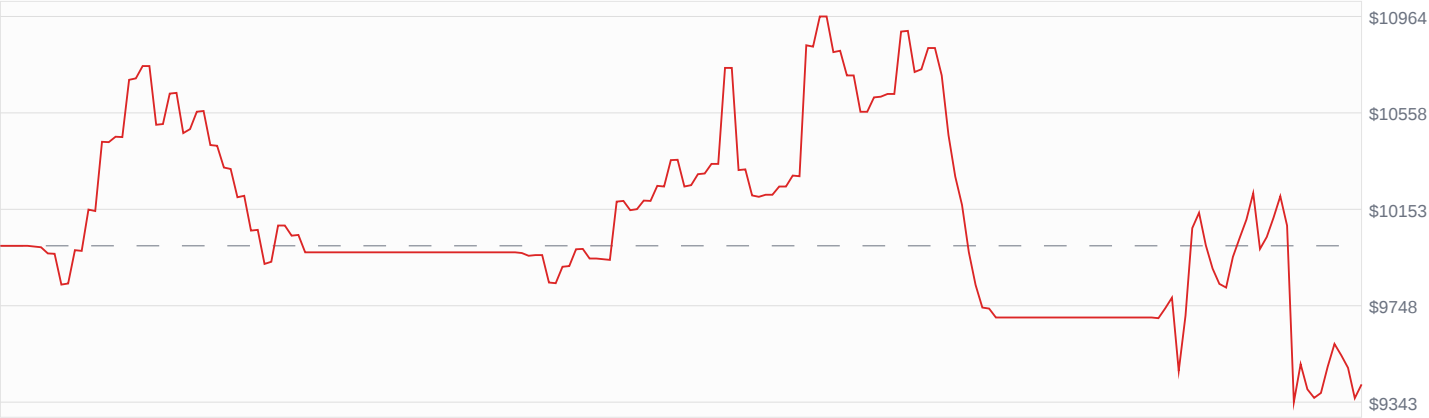




Backtest #35579 · RDN · EVO_GG1RSISNIP_v261

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_v261 yielded a -5.85% return with a 0.0% win rate and a negative Sharpe of -0.33, signaling severe underperformance. With only three total trades executed, the sample size is statistically insignificant, rendering the maximum drawdown of 14.78% inconclusive regarding regime robustness. The strategy failed to generate any profitable signals in the current RDN price regime, suggesting parameter misalignment or a lack of volatility capture. Before redeploying, you must expand the test window to verify if this result is a one-time anomaly or a persistent structural flaw in the entry logic.

ADDITIONAL METRICS

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