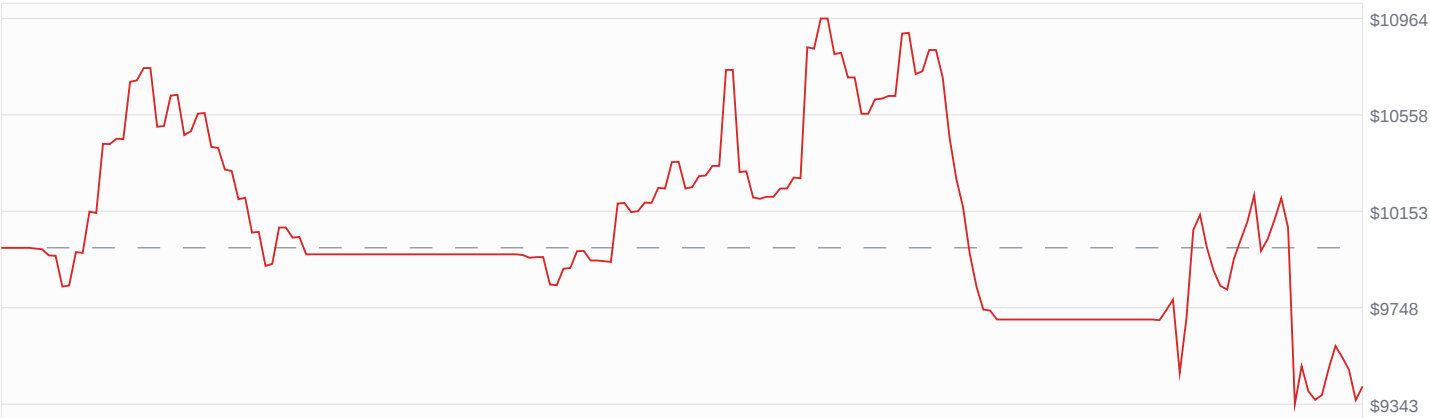




Backtest #35672 · RDN · EVO_GG1RSISNIP_v339

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 backtest for RDN under EVO_GG1RSISNIP_v339 failed catastrophically, losing 5.85% capital with a zero win rate across only three trades. A maximum drawdown of 14.78% and a Sharpe ratio of -0.33 indicate severe instability rather than a viable alpha signal. Such a tiny sample size provides no statistical confidence and likely reflects overfitting or extreme market noise rather than genuine strategy flaws. The immediate next step is to halt live deployment and expand the lookback period to gather enough data for a robust mean reversion analysis.

ADDITIONAL METRICS

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