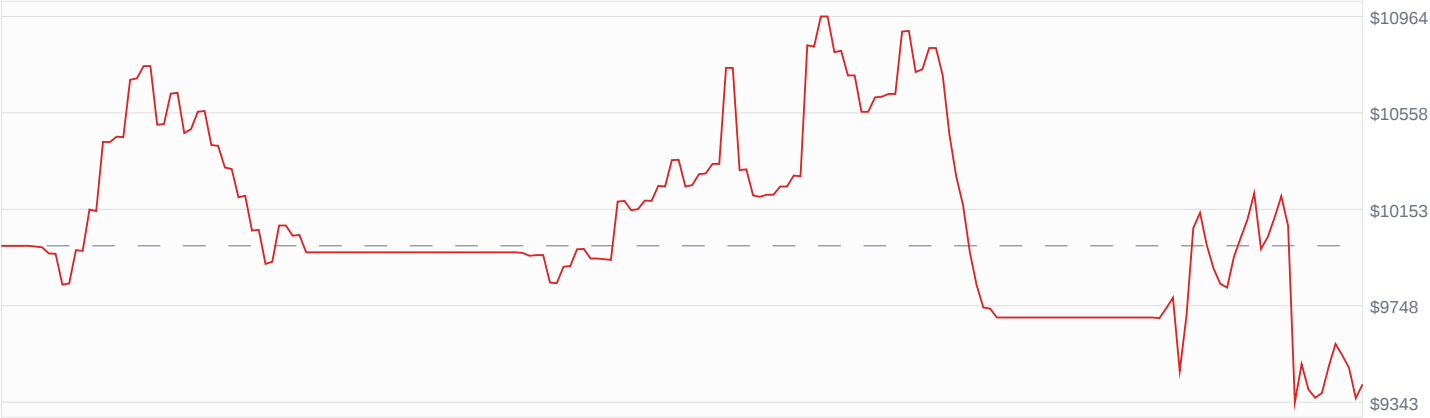




Backtest #36164 · RDN · EVO_GG1RSISNIP_v1586

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 EVO_GG1RSISNIP_v1586 backtest on RDN failed catastrophically with zero winning trades and a negative Sharpe ratio of -0.33, driven by a severe 14.78% drawdown on just three executions. Such a tiny sample size renders the statistical results unreliable, making any performance conclusion premature and potentially misleading for live deployment. The strategy likely suffered from overfitting to noise or encountered a specific regime where its signal logic was fundamentally misaligned with price action. Before attempting optimization, we must significantly expand the data window to gather enough trades for meaningful statistical validation. The immediate next step is to re-run the test on a broader historical range or

ADDITIONAL METRICS

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