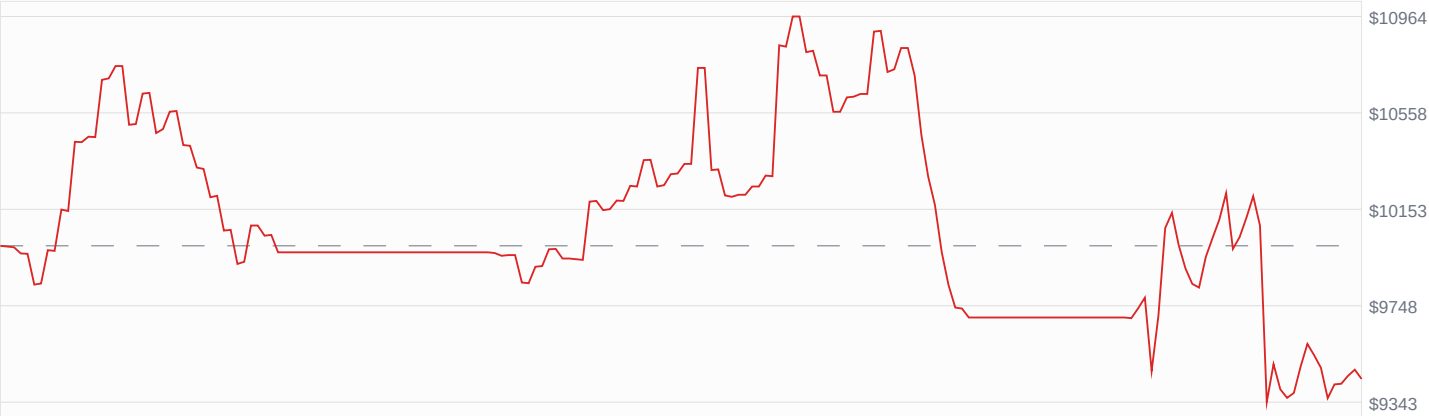




Backtest #37062 · RDN · EVO_GG1RSISNIP_v378

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The RDN backtest for EVO_GG1RSISNIP_v378 suffered a total loss of capital with a -5.59% ROI and zero winning trades, indicating a fundamental failure in the signal logic. The strategy generated only three trades, which creates a statistically insignificant sample that renders the negative Sharpe ratio of -0.31 and 14.78% drawdown unreliable indicators of future performance. Without sufficient trade data, it is impossible to determine if the strategy simply failed or if it is merely overfitted to a narrow noise pattern. The immediate next step is to backtest the same logic on a broader timeframe or different asset class to validate whether the entry conditions require tightening.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84