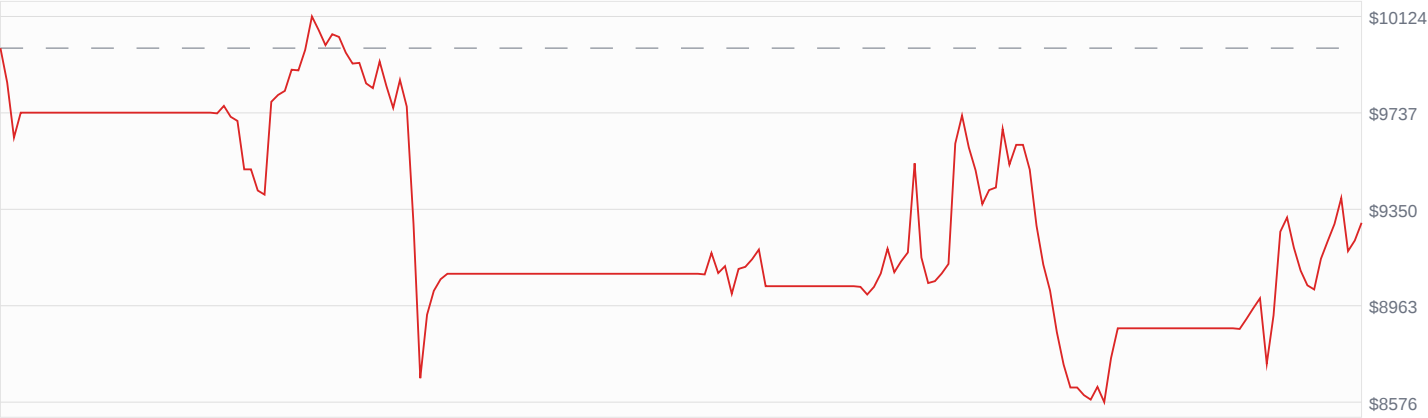




Backtest #3869 · RDN · EVO_GG1RSISNIP_v1436

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy shows a 7.07% loss with a Sharpe of -0.40 and a win rate of only 20%, indicating poor risk-adjusted performance. With just five trades, the sample size is too small for statistical confidence, making the 15.29% drawdown likely driven by outlier events rather than robust strategy failure. The low win rate suggests the entry signals are either too aggressive or misaligned with RDN's current volatility regime. Immediate next steps include expanding the backtest period to increase trade count and refining entry logic to improve win rate. Until more data is available, the strategy should not be deployed live.

ADDITIONAL METRICS

CAGR	-7.07%
Sortino Ratio	-0.28
Turnover	9.28x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9295.98