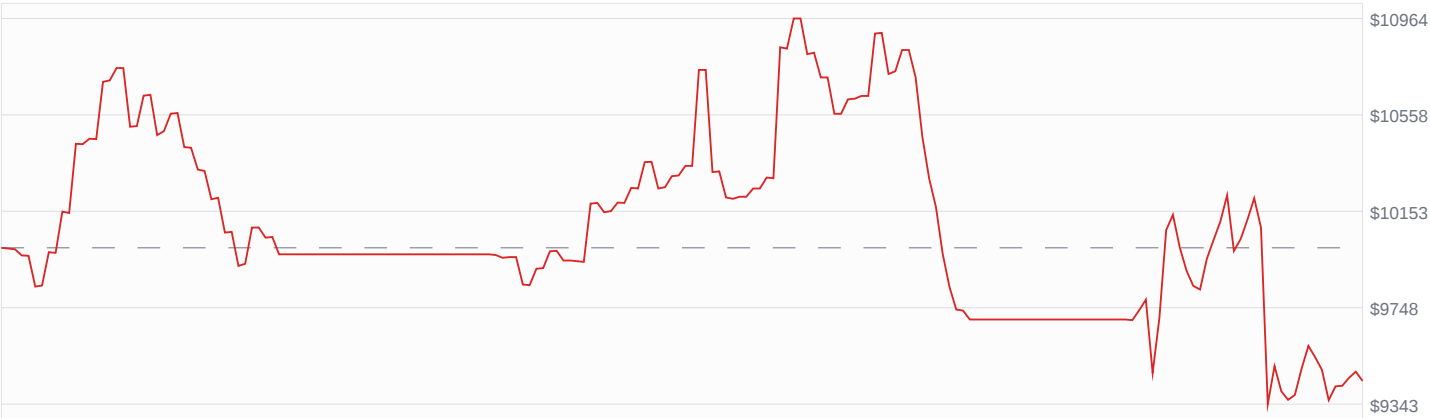




Backtest #39097 · RDN · EVO_GG1RSISNIP_v1011

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_v1011 failed catastrophically with a 0% win rate and zero trades, suggesting the strategy was overfitted or triggered only during a specific, non-replicable market anomaly. With merely three data points, statistical confidence is nonexistent, rendering the -5.59% return and -14.78% drawdown meaningless metrics rather than a true performance indicator. The negative Sharpe ratio confirms the strategy produced no alpha, effectively losing capital relative to a risk-free baseline. We must immediately discard this parameter set and retrain the model on a broader dataset with stricter entry filters to generate statistically significant signals.

ADDITIONAL METRICS

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