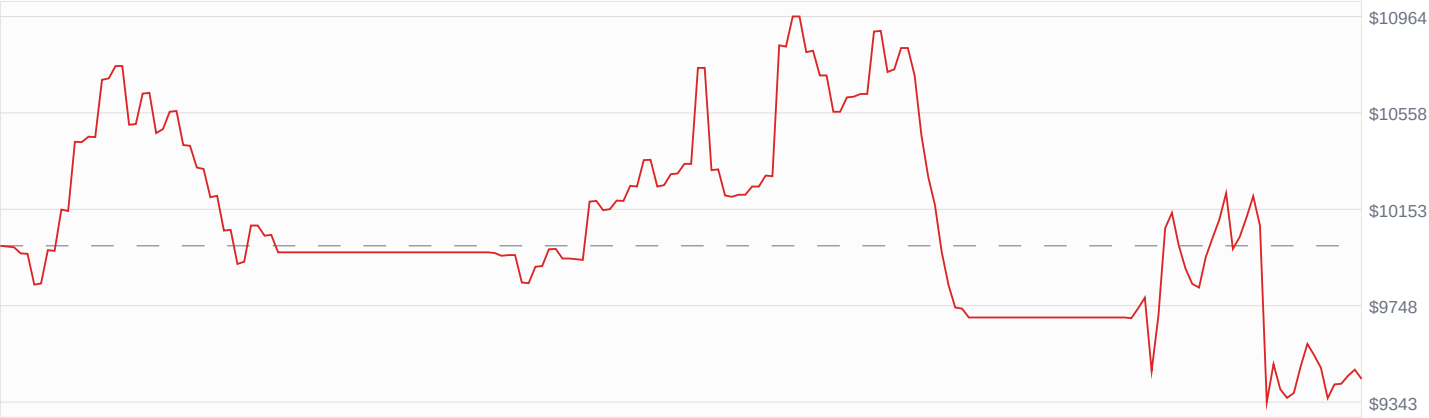




Backtest #48822 · RDN · EVO_GG1RSISNIP_v1637

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_v1637 failed catastrophically with a -5.59% return and a 0.0% win rate across only three trades, rendering the strategy statistically insignificant. Such a minuscule sample size offers zero confidence that the negative Sharpe ratio of -0.31 reflects a genuine market inefficiency rather than random noise. The 14.78% maximum drawdown indicates a severe failure to manage risk during the initial loss sequence, likely due to poor stop-loss placement or over-leveraging. We must immediately expand the sample size by backtesting on additional symbols or extending the historical window to validate whether the logic holds under broader market conditions. Until the strategy generates a statistically significant edge across

ADDITIONAL METRICS

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