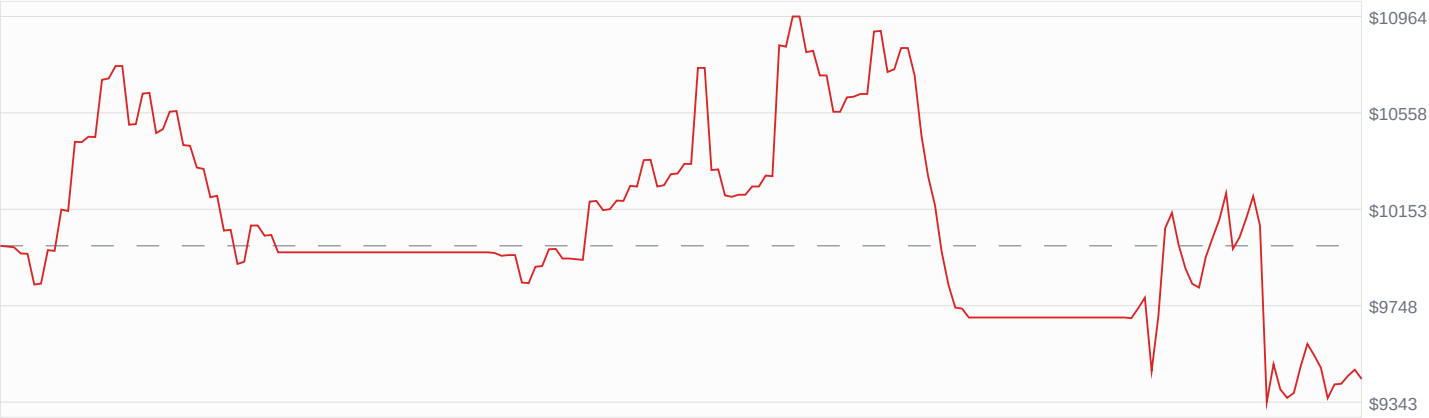




Backtest #52247 · RDN · EVO_GG1RSISNIP_v1013

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 EVO_GG1RSISNIP_v1013 backtest on RDN failed completely with zero winning trades, resulting in a -5.59% loss and a negative Sharpe ratio of -0.31. Only three trades occurred, providing an insufficient sample size to validate statistical significance or identify any robust signal logic. A maximum drawdown of 14.78% indicates high volatility risk without the volume needed to confirm trend reliability. Given these metrics, the strategy is currently non-viable and requires immediate parameter adjustment or re-evaluation of entry conditions. The next step is to run a new backtest on a broader dataset or modify the signal filters to improve trade frequency and selection.

ADDITIONAL METRICS

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