



Backtest #1646 · RDN · EVO_EVOEVOEVOE_v652

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 RDN backtest shows significant underperformance with a -7.07% ROI and a negative Sharpe ratio of -0.40. The strategy failed to generate consistent returns, evidenced by a low win rate of only 20.0%. A maximum drawdown of 15.29% further indicates substantial risk exposure during the testing period. With just 5 total trades, the statistical sample size is too small to draw reliable conclusions about the strategy's effectiveness. It is recommended to increase the trade volume for more robust statistical confidence before making any further decisions.

ADDITIONAL METRICS

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