



Backtest #1986 · RDN · EVO_WEBIDEA_v129

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 underperforms with a -7.07% ROI and Sharpe of -0.40. The 20% win rate and 15.29% drawdown signal structural weakness, not noise. Five trades provide negligible statistical confidence. The strategy fails to capture alpha in this regime. Expand the sample size to at least 50 trades before any live deployment.

ADDITIONAL METRICS

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