



Backtest #2182 · RDN · EVO_GG1RSISNIP_v949

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

This backtest on RDN shows no edge: -7.07% ROI, Sharpe -0.40, and a 20% win rate across just 5 trades. The 15.29% drawdown versus tiny sample size yields zero statistical confidence and suggests pure noise. Strategy performance is indistinguishable from random decay, so the concrete next step is to discard this parameterization, broaden the universe, and retest with a minimum of 50+ trades to establish meaningful significance.

ADDITIONAL METRICS

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