



Backtest #23381 · RDN · EVO_EVOEVOE_v1793

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 strategy suffered significant capital erosion with a negative Sharpe ratio and a critically low win rate of twenty percent across only five trades. This tiny sample size offers no statistical confidence, rendering the results noise rather than actionable alpha. The fifteen percent maximum drawdown further confirms poor risk-adjusted performance for such a short period. Immediate next steps involve extending the backtest window to capture more market regimes and reducing position sizing to mitigate variance. Future iterations must prioritize signal quality over frequency to stabilize the equity curve.

ADDITIONAL METRICS

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