



Backtest #27034 · RDN · RDN · GG4_Bollinger_Squeeze (auto)

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 underperformed with a -7.07% ROI and 20% win rate, suggesting poor signal timing or overfitting. The Sharpe ratio of -0.40 indicates negative risk-adjusted returns, while the 15.29% drawdown is steep for such few trades. With only five trades, statistical significance is low; results may reflect randomness rather than edge. Future analysis should expand the sample size and adjust Bollinger parameters to reduce false breakouts.

ADDITIONAL METRICS

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