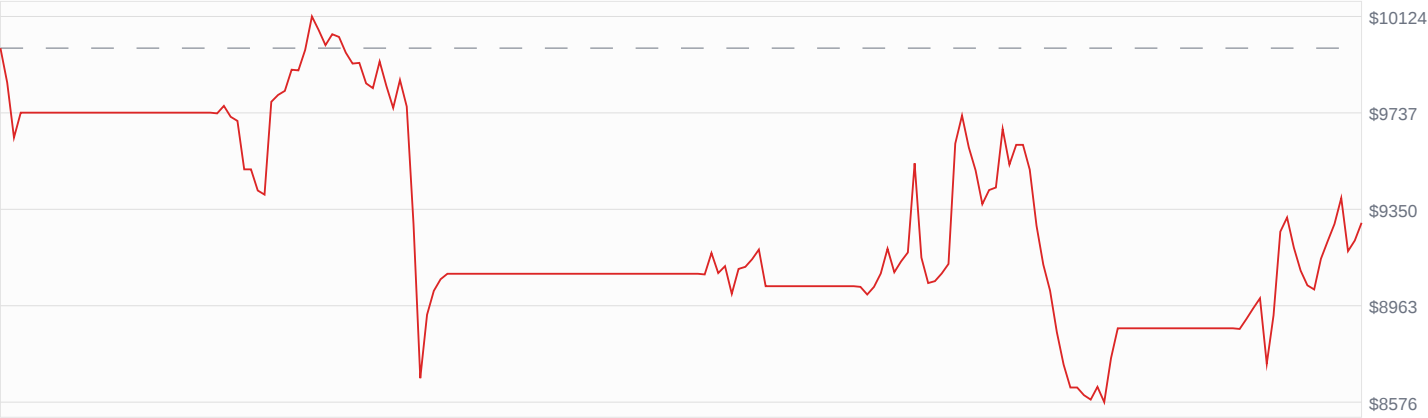




Backtest #3339 · RDN · EVO_GG1RSISNIP_v1325

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 is statistically inconclusive with only five trades, producing a -7.07% ROI and a -0.40 Sharpe ratio. The 20% win rate and 15.29% maximum drawdown suggest significant signal instability or regime mismatch. Given the minimal sample size, the poor results cannot be confidently attributed to strategy flaw versus random noise. A concrete next step is expanding the backtest window to capture more market regimes and increase statistical significance.

ADDITIONAL METRICS

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