



Backtest #3458 · RDN · EVO_GG1RSISNIP_v1347

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 underperformed with -7.07% ROI and a -0.40 Sharpe ratio, compounded by a 20% win rate and 15.29% drawdown. Statistical confidence is negligible given only five trades, making results indistinguishable from noise. The strategy failed to capture upside while suffering asymmetric losses. Expand the sample size to at least 50 trades before drawing conclusions.

ADDITIONAL METRICS

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