



Backtest #3648 · RDN · EVO_GG1RSISNIP_v1382

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 unacceptable: -7.07% ROI and a -0.40 Sharpe reveal a strategy that generates significant alpha decay rather than consistent returns. The 20% win rate across only five trades offers virtually no statistical confidence, suggesting the results are noise rather than a quantifiable edge. With a 15.29% maximum drawdown, the risk-adjusted profile is poor, and the small sample size makes any optimization attempts premature. We must discard this run and significantly increase the backtest duration to capture sufficient market regimes before further analysis.

ADDITIONAL METRICS

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