



Backtest #44763 · RDN · RDN · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The RDN GG9_ATR_Breakout strategy failed to generate positive returns, posting a negative ROI of 5.59% and a Sharpe ratio of -0.31. With only three total trades and a zero percent win rate, the sample size is far too small to establish statistical significance or confirm any edge. The maximum drawdown of 14.78% further highlights the lack of effective risk control during this period. The next step is to expand the backtest window significantly to gather a robust dataset before making any further adjustments to the parameters.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84