



Backtest #49561 · RDN · EVO_WEBIDEA_v73

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 strategy failed decisively, posting a negative five percent fifty-nine return and a zero percent win rate across only three trades. With such a tiny sample size, the negative Sharpe ratio and fourteen percent drawdown lack statistical significance, making it impossible to distinguish skill from pure noise. The core signal logic clearly did not capture any profitable momentum or mean reversion in RDN during this window. We must expand the backtest horizon to at least two hundred trades to establish a valid baseline for this configuration.

ADDITIONAL METRICS

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