



Backtest #52596 · RDN · EVO_GG1RSISNIP_v1235

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 backtest for RDN reveals a catastrophic failure where the strategy missed all three entries, resulting in a zero percent win rate and negative alpha. Such a small sample size of only three trades renders the statistical evidence highly unreliable and precludes drawing any meaningful conclusions about the strategy's robustness. The severe drawdown indicates that when the model does trigger, it operates without sufficient risk controls to prevent significant capital erosion. We must immediately validate the signal logic against a larger historical dataset to confirm whether the failure stems from flawed parameters or simply insufficient market data.

ADDITIONAL METRICS

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