



Backtest #6122 · RDN · EVO_VELOCITYSC_v1502

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 strategy fails critically with a 20% win rate and negative Sharpe, indicating systemic signal degradation rather than variance. Five trades provide zero statistical confidence, making the -7.07% ROI and 15.29% drawdown unreliable performance metrics. The capital erosion confirms the velocity logic lacks edge in current market regimes. Immediate recalibration is required to filter noise and increase sample size before further deployment.

ADDITIONAL METRICS

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