



Backtest #6123 · 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 EVO_VELOCITYSC_v1502 strategy suffered a -7.07% ROI with a -0.40 Sharpe ratio, indicating consistent capital erosion. The abysmal 20% win rate against a 15.29% max drawdown highlights severe negative expectancy. With only five trades, the results lack statistical significance and may merely reflect random market noise. The strategy failed to identify high-probability setups or manage risk effectively during the test period. I recommend discarding this configuration and recalibrating the entry filters before retesting.

ADDITIONAL METRICS

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