



Backtest #6124 · 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

This RDN backtest underperformed with a -7.07% ROI and -0.40 Sharpe, reflecting poor risk-adjusted returns. The 20% win rate and 15.29% max drawdown indicate high volatility with infrequent wins, while only five trades provide insufficient statistical confidence to validate the EVO_VELOCITYSC_v1502 strategy. Next, increase the trade sample size significantly to determine if results are statistically meaningful or mere noise.

ADDITIONAL METRICS

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