



Backtest #29684 · BWB · EVO_VELOCITYSC_v1503

ROI	Sharpe	Win Rate	Max Drawdown
+11.39%	0.94	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy achieved a solid ROI of 11.39% with a respectable Sharpe of 0.94 and controlled drawdown, proving the logic works when it fires. However, a 33% win rate on only three trades offers zero statistical confidence for institutional deployment. The sample is too small to distinguish alpha from pure variance, making every outcome feel like a coin flip. You need at least 30+ trades to validate the edge before trusting the PnL curve. Expand the lookback period to accumulate a robust dataset for real evaluation.

ADDITIONAL METRICS

CAGR	11.39%
Sortino Ratio	0.72
Turnover	5.95x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11142.66