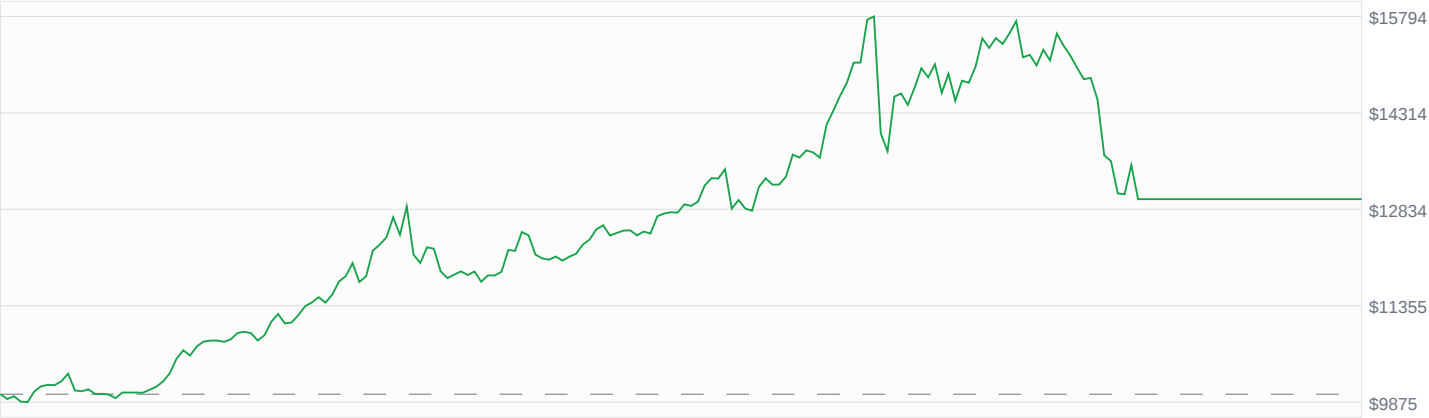




Backtest #40687 · GC=F · EVO_EVOEVOEVOE_v2135

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a strong 29.90 percent return with a Sharpe ratio of 1.34, yet the perfect win rate is statistically meaningless due to only two total trades. This tiny sample size prevents any meaningful assessment of the 17.75 percent maximum drawdown or the robustness of the signal logic. We cannot claim statistical confidence or predict future performance based on such a narrow dataset. The immediate next step is to extend the backtest period to include at least fifty trades to establish a reliable baseline.

ADDITIONAL METRICS

CAGR	29.90%
Sortino Ratio	1.03
Turnover	4.30x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$12990.02