



Backtest #43868 · GC=F · EVO_EVOEVGG1R_v1656

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 29.90 percent return with a 1.34 Sharpe ratio, indicating strong risk-adjusted performance. However, the 100 percent win rate across only two trades provides zero statistical confidence. The 17.75 percent maximum drawdown is substantial relative to the sample size and suggests high volatility exposure. You must expand the backtest to at least one hundred trades to validate the edge.

ADDITIONAL METRICS

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