



Backtest #44596 · GC=F · EVO_EVOEVOEVOE_v2136

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 delivered a +29.90% return with a 1.34 Sharpe ratio and zero losses, but the 100% win rate is statistically meaningless due to only two trades. This tiny sample size prevents any reliable confidence in the results, as luck likely drove the performance. The 17.75% max drawdown is also uninformative with such limited data. A concrete next step is to re-run the backtest over a longer historical period to gather at least 50-100 trades before drawing any conclusions.

ADDITIONAL METRICS

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