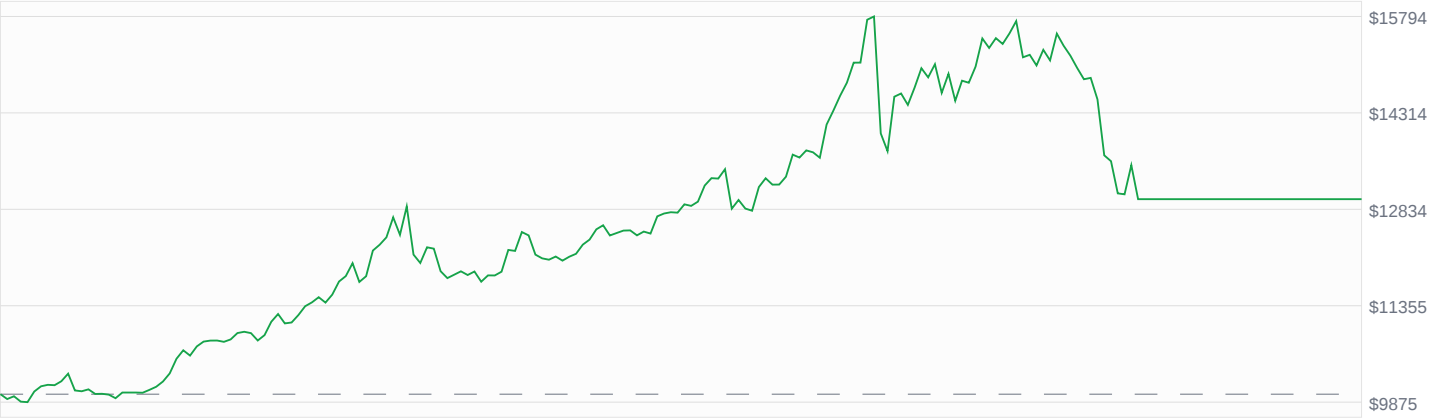




Backtest #44849 · GC=F · EVO_EVOEVOEVOE_v2034

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 100% win rate on only two trades is a statistical artifact, not a signal of robustness, as the sample size is too small to validate the strategy. While the 1.34 Sharpe ratio and 29.90% ROI look strong, they are heavily skewed by this tiny dataset and offer no confidence in future performance. The 17.75% max drawdown indicates significant volatility risk that the current sample fails to properly stress-test against. We need at least fifty to one hundred additional trades to establish a reliable distribution of returns and drawdowns before considering this strategy viable for capital allocation.

ADDITIONAL METRICS

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