



Backtest #23692 · GC=F · EVO_EVOEVOEVOE_v1808

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 captured a strong directional move in gold but the 2-trade sample size renders the 100% win rate statistically meaningless. ROI of +29.90% and Sharpe of 1.34 appear solid yet are heavily distorted by a single execution path. The 17.75% drawdown is severe relative to trade frequency, indicating high per-trade risk rather than portfolio-level exposure. Without more observations, there is zero confidence this edge will persist in live markets. Expand the backtest window to generate at least 50 trades before drawing conclusions.

ADDITIONAL METRICS

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