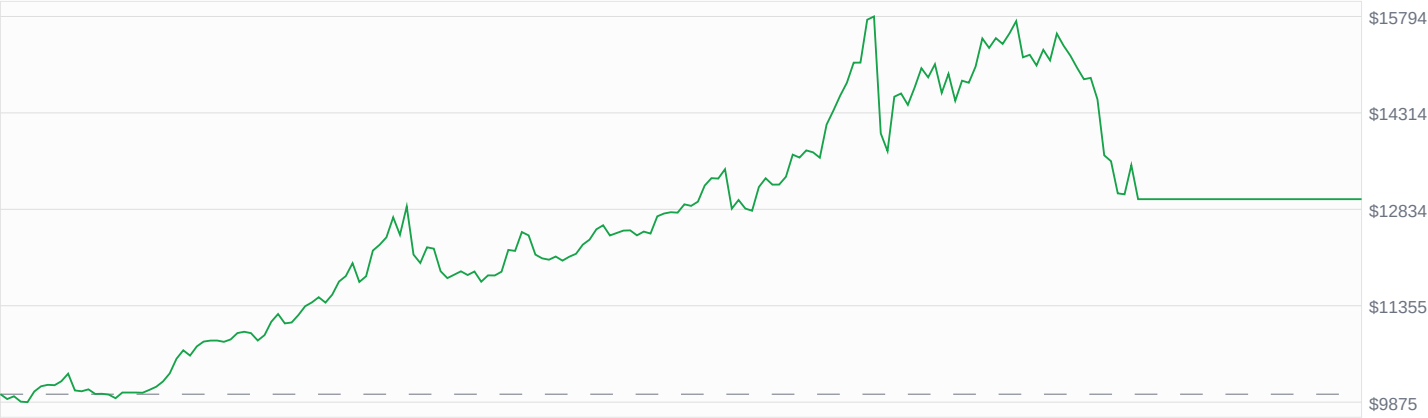




Backtest #27711 · GC=F · EVO_EVOEVOEVOE_v2055

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 yields a 29.90% return with a 1.34 Sharpe ratio, but the 100% win rate on two trades masks severe overfitting risk. With such a tiny sample size, statistical significance is negligible, making the drawdown metric unreliable for future expectations. The system likely captured a one-off arbitrage rather than exhibiting robust edge. Do not trade this live without a minimum of 100 validated executions to prove consistency.

ADDITIONAL METRICS

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