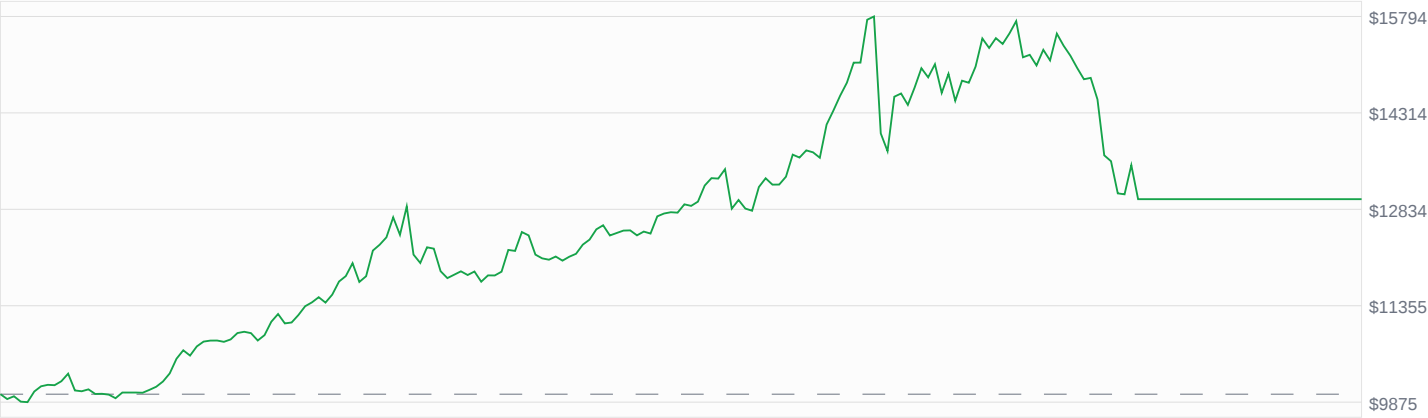




Backtest #28397 · GC=F · EVO_EVOEVOE_v745

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 with only two trades on Gold (GC=F) renders the 29.90% ROI and 1.34 Sharpe ratio statistically meaningless. This sample size offers zero confidence in the strategy's edge, suggesting pure luck rather than a robust systematic advantage. The 17.75% maximum drawdown further contradicts the perfect win rate, indicating severe variance exposure per trade. A single loss could wipe out the majority of gains given the tiny trade count. Expand the backtest to include at least 100 trades to establish statistical significance and validate the signal logic.

ADDITIONAL METRICS

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