



Backtest #29579 · GC=F · EVO_EVOEVOE_v806

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 29.90% ROI for GC=F is exceptional, yet a 100% win rate across just two trades renders the Sharpe ratio and overall metrics statistically insignificant. With such a tiny sample size, the results likely reflect luck rather than a robust, repeatable edge, making the 17.75% max drawdown a serious red flag for risk. This strategy requires extensive backtesting with hundreds of trades to establish statistical confidence and verify that performance is not merely random variance.

ADDITIONAL METRICS

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