



Backtest #37623 · GC=F · EVO_WEBIDEA_v145

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v145 strategy delivered a robust +29.90% ROI with a 1.34 Sharpe ratio on GC=F, driven entirely by two winning trades. However, a perfect 100% win rate on only two transactions offers insufficient statistical confidence to generalize performance or rule out extreme luck. A max drawdown of 17.75% indicates significant intraperiod volatility despite the positive outcome, warranting scrutiny of the underlying entry logic. We must immediately expand the test set to at least fifty trades across multiple market regimes to validate the edge. Next, run a randomized walk-forward analysis to confirm the strategy's consistency beyond this narrow sample.

ADDITIONAL METRICS

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