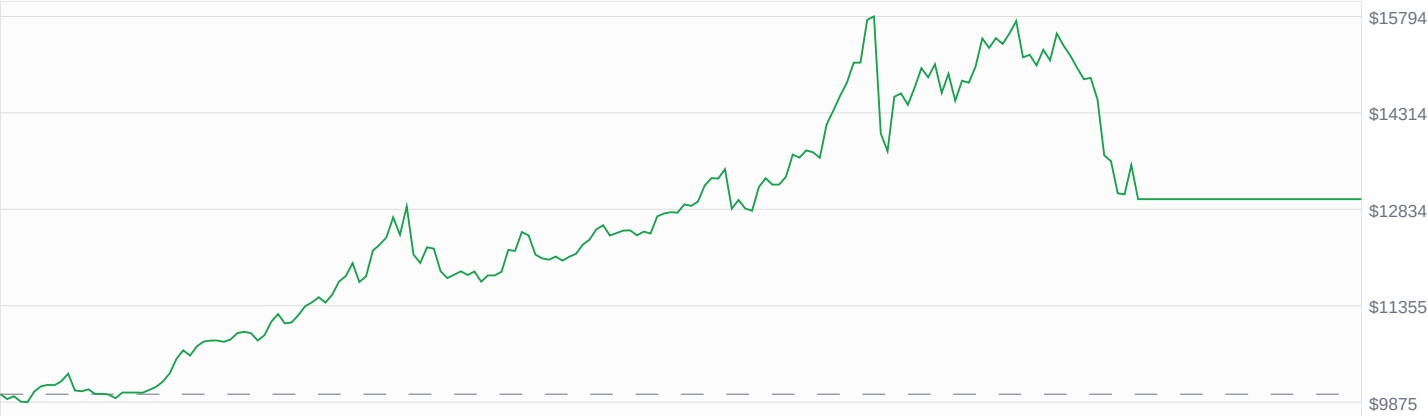




Backtest #37856 · GC=F · EVO_EVOEVOEVOE_v769

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 backtest shows a 29.9% return, but a 100% win rate with only two trades indicates a statistically insignificant sample size that likely overstates performance. The 17.75% drawdown reveals significant volatility, and a Sharpe of 1.34 is misleading without more trade history to confirm risk consistency. Relying on this data for live deployment is premature given the lack of evidence for strategy robustness. Next, expand the test period to generate at least 50 trades before considering any capital allocation.

ADDITIONAL METRICS

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