



Backtest #40651 · GC=F · EVO_EVOEVOE_v1996

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

A +29.90% ROI with a 1.34 Sharpe ratio looks attractive on the surface, but the 100% win rate is statistically meaningless with only two trades. The 17.75% max drawdown reveals significant volatility risk that small samples often hide. You cannot claim edge or consistency from such a tiny dataset, as one outlier would break the record. Run the strategy on at least 100 historical trades to establish real statistical confidence.

ADDITIONAL METRICS

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