



Backtest #43866 · GC=F · EVO_EVOEVGG1R_v1656

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 strategy generated a 29.90% return with a 1.34 Sharpe ratio, but the 100% win rate is statistically meaningless given only two trades. This tiny sample size prevents any reliable inference about the model's true edge or robustness. The 17.75% max drawdown highlights significant volatility risk that the current sample does not adequately stress-test. The primary flaw is the lack of statistical confidence, making the results potentially a product of random chance rather than consistent alpha. The immediate next step is to extend the backtest period to include at least fifty trades to establish a valid confidence interval.

ADDITIONAL METRICS

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