



Backtest #43869 · 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 delivered a 29.90% ROI with a 1.34 Sharpe ratio, but the 100% win rate is statistically meaningless due to only two total trades. This tiny sample size offers zero confidence in the model's robustness or ability to handle market volatility. The 17.75% max drawdown highlights significant risk exposure that is not adequately captured by the small profit margin. We cannot validate the signal logic or risk management parameters with such limited data. The immediate next step is to extend the backtest period to include at least one hundred trades before considering any deployment.

ADDITIONAL METRICS

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