



Backtest #45537 · GC=F · EVO_EVOEVOEVOE_v1910

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 100 percent win rate on two trades is statistically meaningless and likely a data artifact. The 17.75 percent drawdown contradicts a perfect win rate, indicating hidden losses or poor risk sizing. We cannot trust the 1.34 Sharpe ratio or 29.90 percent ROI with such a tiny sample. This strategy is unproven and potentially broken. Extend the backtest to at least one hundred trades to establish real statistical significance.

ADDITIONAL METRICS

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