



Backtest #45987 · GC=F · EVO_EVOEVOEVOE_v2292

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 100% win rate and 29.90% ROI on GC=F appear attractive but are statistically meaningless due to a sample size of only two trades. A Sharpe ratio of 1.34 is unreliable here, and the 17.75% maximum drawdown suggests significant volatility despite the small sample. The strategy lacks robustness, as two successful trades cannot confirm edge or risk management effectiveness. We need to run a minimum of two hundred additional trades to establish statistical significance before considering this strategy viable.

ADDITIONAL METRICS

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