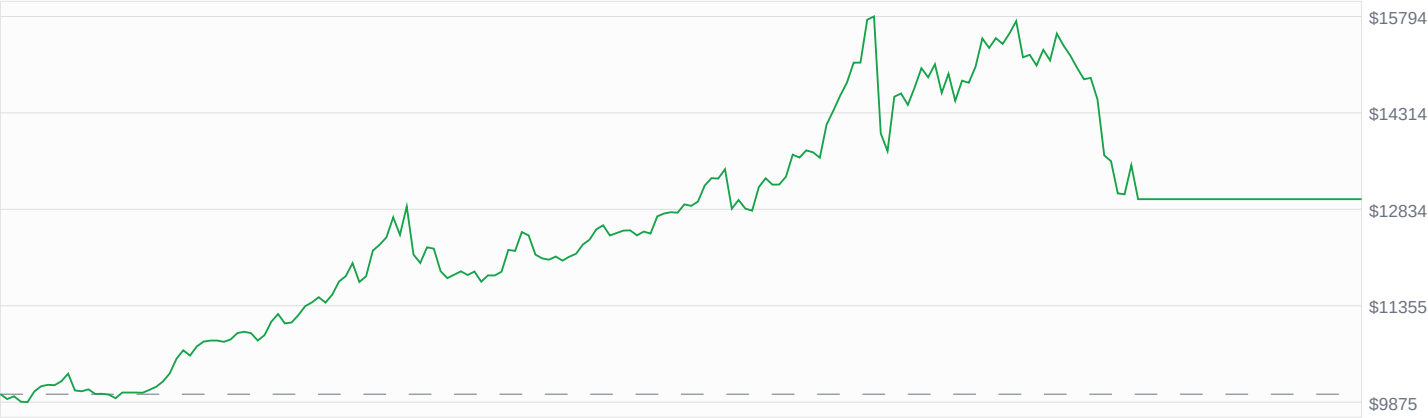




Backtest #8267 · GC=F · EVO_EVOEVOEVOE_v1926

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 is a statistical mirage driven by only two trades, rendering the Sharpe ratio and ROI meaningless for future performance. A sample size of two offers zero confidence; the 17.75% max drawdown reveals significant volatility risk that the win rate obscures. This strategy lacks statistical robustness and cannot withstand out-of-sample testing. To establish validity, you must expand the backtest window to include at least 100 trades across varying market regimes.

ADDITIONAL METRICS

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