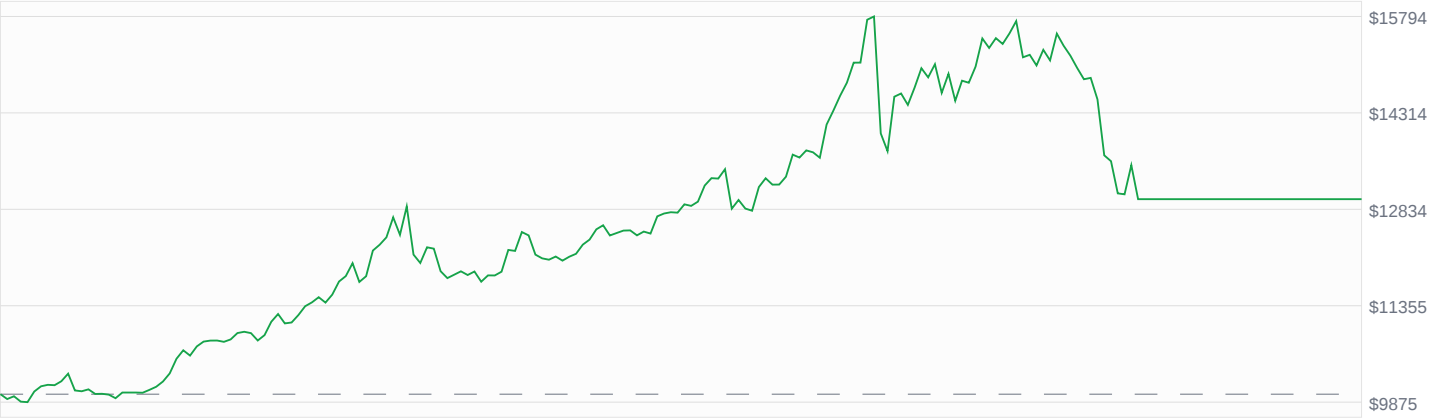




Backtest #29840 · GC=F · EVO_GG1RSISNIP_v1378

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 are statistically meaningless with only two trades, indicating severe overfitting rather than robust alpha. While the Sharpe ratio of 1.34 is attractive, the 17.75% max drawdown undermines the risk-adjusted returns. The tiny sample size provides no confidence in the strategy's generalizability to future market conditions.

ADDITIONAL METRICS

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