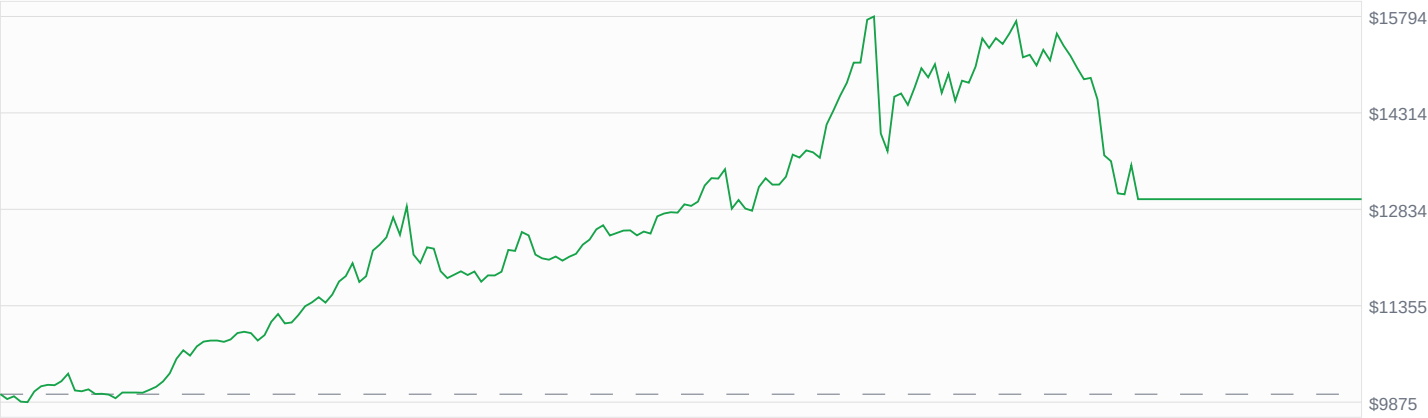




Backtest #8770 · GC=F · EVO_GG1RSISNIP_v1570

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

EVO_GG1RSISNIP_v1570 delivered a 29.90% ROI with a 1.34 Sharpe ratio but the 100% win rate over just two trades is statistically meaningless and likely indicates overfitting rather than robust edge. The 17.75% max drawdown is concerning for such a small sample, suggesting potential vulnerability to volatility spikes not captured in this brief period. With only two data points, you cannot infer long-term viability or risk-adjusted consistency for institutional deployment. You must expand the backtest to a multi-year horizon with at least fifty trades to determine if this performance persists or vanishes.

ADDITIONAL METRICS

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