



Backtest #33272 · GC=F · EVO_GG1RSISNIP_v59

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 EVO_GG1RSISNIP_v59 backtest on GC=F shows a flawless 100% win rate and +29.90% ROI, but these metrics are statistically insignificant due to only two trades. The 17.75% drawdown suggests extreme volatility exposure during the single losing leg, which is a critical risk factor not reflected in the low Sharpe of 1.34. Reliance on such a small sample size creates a high probability of overfitting and false confidence in the strategy's robustness. Before deployment, we must run a walk-forward analysis with expanded parameters to validate performance across different 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