



Backtest #35300 · GC=F · EVO_GG1RSISNIP_v1345

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_v1345 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, yet the extreme statistical noise from only two trades renders the 1.34 Sharpe ratio and 17.75% drawdown meaningless for live deployment. Such a small sample size creates an illusion of perfection that likely masks significant regime dependency rather than demonstrating robust alpha. We must immediately expand the backtest window or reduce position size to verify if this performance holds under broader market conditions. A prudent next step is to stress test the strategy against gold's 2022 bear market to ensure it is not overfitted to recent volatility patterns.

ADDITIONAL METRICS

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