



Backtest #36927 · GC=F · EVO_EVOGG1RSIS_v450

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_EVOGG1RSIS_v450 strategy achieved a +29.90% return on GC=F with a perfect 100% win rate, yet this statistical outlier lacks confidence due to only two executed trades. While the 1.34 Sharpe ratio and limited 17.75% drawdown suggest robust risk control, the sample size is insufficient to validate the strategy's edge under diverse market conditions. The primary concern is overfitting to specific volatility regimes rather than capturing genuine alpha. We must expand the test period or vary parameters to confirm if these results generalize beyond this narrow dataset.

ADDITIONAL METRICS

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