



Backtest #39964 · GC=F · EVO_GG1RSISNIP_v1403

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_v1403 strategy on Gold futures delivered a perfect 100% win rate with a 29.90% return, driven by a single winning trade and one loss. However, the sample size of two trades renders the Sharpe ratio and win rate statistically meaningless due to severe overfitting risk. The 17.75% maximum drawdown indicates significant volatility exposure that likely masked poor performance in a broader context. We must expand the backtest window to include diverse market regimes before deeming this approach viable. The next step is to run a robustness check across multiple timeframes to validate signal consistency.

ADDITIONAL METRICS

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